

Causality for nonlocal phenomena

Michał Eckstein^{a,b}, Tomasz Miller^{c,b}

^a Faculty of Physics, Astronomy and Applied Computer Science, Jagiellonian University
ul. prof. Stanisława Łojasiewicza 11, 30-348 Kraków, Poland

^b Copernicus Center for Interdisciplinary Studies
ul. Sławkowska 17, 31-016 Kraków, Poland

^c Faculty of Mathematics and Information Science, Warsaw University of Technology
ul. Koszykowa 75, 00-662 Warsaw, Poland

michal.eckstein@uj.edu.pl T.Miller@mini.pw.edu.pl

Abstract

Drawing from the theory of optimal transport we propose a rigorous notion of a causal relation for Borel probability measures on a given spacetime. To prepare the ground, we explore the borderland between causality, topology and measure theory. We provide various characterisations of the proposed causal relation, which turn out to be equivalent if the underlying spacetime has a sufficiently robust causal structure. We also present the notion of the ‘Lorentz–Wasserstein distance’ and study its basic properties. Finally, we discuss how various results on causality in quantum theory, aggregated around Hegerfeldt’s theorem, fit into our framework.

1 Introduction

The notion of a space, understood as a set of points, provides an indispensable framework for every physical theory. But, regardless of the physical system that is being modelled, the space itself is not directly observable. Indeed, any measuring apparatus can provide information about the localisation only up to a finite resolution. In the relativistic context, it means that the *event* is an idealised concept, which is not accessible to any observer.

Apart from the ‘practical’ obstructions for measuring position, there exist also fundamental ones due to the quantum effects manifest at small scales. Although non-relativistic quantum mechanics does not impose any *a priori* restrictions on the accuracy of the position measurement, in quantum field theory a suitable ‘position operator’ is always nonlocal (see for instance [10, 16, 41]). Moreover, an attempt to perform a very accurate measurement of localisation in spacetime would require the use of signals of very short wavelength, resulting in an extreme concentration of energy. The latter would eventually lead to black hole formation and the desired information would become trapped [13, 14].

It is generally believed that any physical theory should be causal, i.e. that no information can be transmitted with the speed exceeding the velocity of light. Indeed, despite some controversies (compare for example [2] and [26]), no evidence of a physical process

that would involve superluminal signalling was found in any system (see for instance [47]), even at the level of Planck scale [1].

In relativity theory it is straightforward to implement the postulate of causality as the Lorentzian metric induces a precise notion of causal curves. Although Einstein’s equations admit spacetime solutions with closed causal curves, they are usually discarded as unphysical [23].

On the other hand, the status of causality in quantum theory is much more subtle because of its nonlocal nature. Hegerfeldt’s theorem [24] (see also [25, 27, 28]) implies that during the evolution of a generic quantum system driven by a Hamiltonian bounded from below, an initially localised state¹ immediately develops infinite tails. However, whereas initial localisation implies the breakdown of Einstein causality, the use of nonlocal states does not guarantee a subluminal evolution. In fact, the results of Hegerfeldt suggest [25] that acausal evolution is a feature of the quantum *system* and not the *state*. In other words, if a system impels a superluminal propagation one could use nonlocal states to effectuate a faster-than-light communication.

In quantum field theory the nonlocality is even more prevailing, but it does not allow for communication between spacelike separated regions of spacetime [15]. There is thus strong evidence that quantum theory, despite its inherent nonlocality, conforms to the principle of causality [36]. In fact, the request of no faster-than-light signalling is often used as a guiding principle to restrain the admissible quantum theories [5, 21] and their possible extensions [34]. In quantum field theory it is reflected by promoting the principle of microscopic causality to one of the axioms [22, 40].

However, the study of causation in quantum theory (and other nonlocal theories) is far from being complete. One of the stumbling blocks is the lack of a suitable notion of causality for nonlocal objects, like wave functions. To properly investigate Einstein’s principle, one needs to disentangle nonlocality from the potential causality violation, as for instance the interference fringes can travel superluminally, but cannot be utilised to send information [8]. Also — to our knowledge — in the study of causality in quantum systems, time was treated as an external parameter, whereas the most riveting consequences of Einstein causality, in particular the existence of horizons, manifest themselves in curved spacetimes.

The aim of this paper is to provide a rigorous notion of a causal relation between probability measures on a given spacetime. These can be utilised to model classical spread objects, for instance charge or energy density, as well as quantum probabilities obtained via the ‘modulus square principle’ from wave functions. Moreover, one can make use of probability measures to take into account experimental errors, as the measurement of any physical object’s spacetime localisation would effectively be vitiated by an error resulting from the apparatus’ imperfection.

We allow the probability measures to be spread also in the timelike direction, as typical states in quantum field theory extend over the whole spacetime [11]. We work in a generally covariant framework, hence our definitions and results apply to any curved spacetime with a sufficiently rich causal structure.

The paper is organised as follows: In Section 2 we recall some basic notions in topology, measure theory and causality, to make the paper self-contained and accessible to a broad range of researchers. Section 3 contains the first result on the verge of causality and measurability, which establishes the foundations for the developed theory. The main concepts

¹‘Localised’ in the context of Hegerfeldt’s theorem usually means of compact support in space, but the argument extends to states with exponentially bounded tails [25].

and results of the paper are aggregated in Section 4. We start off with a ‘dual’ definition of the causal relation, based on the notion of *causal functions* [32, Definition 2.3], proposed in [17] in a much wider context of noncommutative geometry. In several steps we show that it encapsulates an intuitive notion of causality for nonlocal objects:

Each infinitesimal part of the probability density should travel along a future-directed causal curve.

At each step we keep the causality conditions imposed on the underlying spacetime as low as possible. At the same time we provide several characterisations of causality for probability measures, which illustrate the concept and provide tools for concrete computations.

Motivated by the main result, we put forward in Section 4.2 a definition of a causal relation between the probability measures, valid on any spacetime, and study its properties. In particular, we demonstrate that the proposed relation is a partial order in the space of Borel probability measures on a given spacetime \mathcal{M} , even with a relatively poor causal structure.

Finally, drawing from the theory of optimal transport adapted to the relativistic setting we propose in Section 5 a notion of the ‘Lorentz–Wasserstein’ distance in the space of measures.

We conclude, in Section 6, with an outlook into the possible future developments and applications. In particular, we briefly discuss the potential use of the presented results in the study of causality in quantum theory. We also address the interrelation of probability measures with states on C^* -algebras. In this way we provide a link with the notion of ‘causality in the space of states’ proposed originally in [17] in the framework of noncommutative geometry.

2 Preliminaries

Throughout the paper we denote $\mathbb{N} := \{1, 2, \dots\}$ and $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$.

The space of continuous, continuous and bounded, continuous and compactly supported real-valued functions on a topological space \mathcal{M} will be respectively denoted by $C(\mathcal{M})$, $C_b(\mathcal{M})$, $C_c(\mathcal{M})$. Analogous spaces of smooth functions will be respectively denoted by $C^\infty(\mathcal{M})$, $C_b^\infty(\mathcal{M})$, $C_c^\infty(\mathcal{M})$.

2.1 Topology

Let \mathcal{M} denote a topological space and let $\mathcal{X} \subseteq \mathcal{M}$. The closure, interior, boundary and complement of \mathcal{X} will be denoted, respectively, by $\overline{\mathcal{X}}$, $\text{int } \mathcal{X}$, $\partial \mathcal{X}$ and \mathcal{X}^c .

An *open cover* of $\mathcal{X} \subseteq \mathcal{M}$ is a family $\{U_\alpha\}_{\alpha \in A}$ of open subsets of \mathcal{M} such that $\bigcup_{\alpha \in A} U_\alpha \supseteq \mathcal{X}$. \mathcal{M} is called *Lindelöf* iff every its open cover has a countable subcover.

A subset $\mathcal{X} \subseteq \mathcal{M}$ is called *compact* iff every its open cover has a finite subcover. It is called *sequentially compact* iff every sequence in \mathcal{X} has a subsequence convergent in \mathcal{X} . It is called *precompact* (or *relatively compact*) iff its closure is compact. Finally, it is called *σ -compact* iff it is a countable union of compact subsets. In particular, \mathcal{M} is *σ -compact* if and only if it admits an *exhaustion by compact sets*, that is a sequence $(K_n)_{n \in \mathbb{N}}$ of compact sets such that $K_n \subseteq K_{n+1}$ and $\bigcup_{n=1}^\infty K_n = \mathcal{M}$.

If \mathcal{M} is Hausdorff, then every its compact subset is closed. If \mathcal{M} is *second-countable*, that is if \mathcal{M} has a countable base, then the notions of compactness and sequential compactness coincide.

A Hausdorff² space \mathcal{M} is called *locally compact* iff every its point has a precompact neighbourhood.

\mathcal{M} is called *separable* iff there exists a countable subset $\{a_n\}_{n \in \mathbb{N}} \subseteq \mathcal{M}$ dense in \mathcal{M} . Every open subspace of a separable space is itself separable. \mathcal{M} is called (*completely*) *metrisable* iff there exists a (complete) metric $\rho : \mathcal{M}^2 \rightarrow \mathbb{R}_{\geq 0}$ inducing its topology. Fixing a metric allows one to talk about *balls*. By $B(x, \varepsilon) := \{y \in \mathcal{M} \mid \rho(x, y) < \varepsilon\}$ we denote an *open ball* centered at $x \in \mathcal{M}$ of radius $\varepsilon > 0$. By $\overline{B}(x, \varepsilon)$ we denote its closure. Finally, \mathcal{M} is called *Polish* iff it is separable and completely metrisable.

In the following, we are going to work with *spacetimes* (see Section 2.3), which are examples of second-countable locally compact Hausdorff (LCH) spaces. Every such space is

- Lindelöf [46, Theorem 16.9];
- Polish, because [46, Theorems 19.3 & 23.1] imply that every second-countable LCH is metrisable, and by [39, Corollary 2.3.32] this means that every second-countable LCH is Polish;
- σ -compact, because by taking a countable set $\{a_n\}_{n \in \mathbb{N}}$ dense in \mathcal{M} (existing by separability), and denoting by U_n a precompact neighbourhood of a_n (existing by local compactness), one has that $\mathcal{M} = \bigcup_{n=1}^{\infty} \overline{U}_n$.

Moreover, every open subspace of a second-countable LCH space is itself a second-countable LCH space [46, Theorem 18.4].

LCH spaces satisfy the somewhat modified version of Urysohn's lemma [38, 2.12]

Theorem 1. (*Urysohn's lemma, LCH version*) *Let \mathcal{M} be a LCH space and let $\mathcal{K} \subseteq U \subseteq \mathcal{M}$, where \mathcal{K} is compact and U is open. Then, there exists $f \in C_c(\mathcal{M})$ such that $f|_{\mathcal{K}} \equiv 1$, $0 \leq f \leq 1$ and $\text{supp } f \subseteq U$.*

2.2 Measure theory

Let \mathcal{M} be a topological space. The σ -*algebra of Borel sets* $\mathcal{B}(\mathcal{M})$ is the smallest family of subsets of \mathcal{M} containing the open sets, which is closed under complements and countable unions (and hence also under countable intersections). If \mathcal{M} is a Hausdorff space then, in particular, its σ -compact subsets are Borel.

A function $f : \mathcal{M}_1 \rightarrow \mathcal{M}_2$ between topological spaces is called *Borel* iff $f^{-1}(V) \in \mathcal{B}(\mathcal{M}_1)$ for any $V \in \mathcal{B}(\mathcal{M}_2)$. Every continuous (or even semi-continuous) real-valued function is Borel, but not *vice versa*.

A *Borel probability measure* on \mathcal{M} is a function $\mu : \mathcal{B}(\mathcal{M}) \rightarrow \mathbb{R}_{\geq 0}$ satisfying $\mu(\mathcal{M}) = 1$ and $\mu\left(\bigcup_{n=1}^{\infty} \mathcal{X}_n\right) = \sum_{n=1}^{\infty} \mu(\mathcal{X}_n)$ for any $\{\mathcal{X}_n\}_{n \in \mathbb{N}} \subseteq \mathcal{B}(\mathcal{M})$ such that $\mathcal{X}_n \cap \mathcal{X}_m = \emptyset$ for $n \neq m$. A Borel set whose measure μ is zero is called μ -*null*. The pair (\mathcal{M}, μ) is called a *probability space*. The set of Borel probability measures on \mathcal{M} will be denoted by $\mathfrak{P}(\mathcal{M})$.

²There exist many definitions of local compactness, which are all equivalent in Hausdorff spaces.

Every $\mu \in \mathfrak{P}(\mathcal{M})$ has the following properties [38, Theorem 1.19]:

- $\mu(\emptyset) = 0$;
- μ is *monotone*, i.e. $\forall \mathcal{X}_1, \mathcal{X}_2 \in \mathcal{B}(\mathcal{M}) \quad \mathcal{X}_1 \subseteq \mathcal{X}_2 \Rightarrow \mu(\mathcal{X}_1) \leq \mu(\mathcal{X}_2)$;
- μ is *countably subadditive*, i.e. $\forall \{\mathcal{X}_n\}_{n \in \mathbb{N}} \subseteq \mathcal{B}(\mathcal{M}) \quad \mu\left(\bigcup_{n=1}^{\infty} \mathcal{X}_n\right) \leq \sum_{n=1}^{\infty} \mu(\mathcal{X}_n)$;
- for any sequence $(\mathcal{X}_n)_{n \in \mathbb{N}} \subseteq \mathcal{B}(\mathcal{M})$ which is *increasing*, i.e. $\mathcal{X}_n \subseteq \mathcal{X}_{n+1}$, it is true that

$$\mu\left(\bigcup_{n=1}^{\infty} \mathcal{X}_n\right) = \lim_{n \rightarrow +\infty} \mu(\mathcal{X}_n); \quad (1)$$

- for any sequence $(\mathcal{X}_n)_{n \in \mathbb{N}} \subseteq \mathcal{B}(\mathcal{M})$ which is *decreasing*, i.e. $\mathcal{X}_n \supseteq \mathcal{X}_{n+1}$, it is true that

$$\mu\left(\bigcap_{n=1}^{\infty} \mathcal{X}_n\right) = \lim_{n \rightarrow +\infty} \mu(\mathcal{X}_n). \quad (2)$$

Furthermore, if \mathcal{M} is metrisable, then every $\mu \in \mathfrak{P}(\mathcal{M})$ is *regular* [39, Lemma 3.4.14], i.e.

$$\begin{aligned} \forall \mathcal{X} \in \mathcal{B}(\mathcal{M}) \quad \mu(\mathcal{X}) &= \sup \{ \mu(F) \mid F \subseteq \mathcal{X}, F \text{ closed} \} \\ &= \inf \{ \mu(U) \mid U \supseteq \mathcal{X}, U \text{ open} \}. \end{aligned} \quad (3)$$

Finally, if \mathcal{M} is Polish, then every $\mu \in \mathfrak{P}(\mathcal{M})$ is also *tight* [39, Theorem 3.4.20], i.e.

$$\forall \mathcal{X} \in \mathcal{B}(\mathcal{M}) \quad \mu(\mathcal{X}) = \sup \{ \mu(\mathcal{K}) \mid \mathcal{K} \subseteq \mathcal{X}, \mathcal{K} \text{ compact} \} \quad (4)$$

Borel probability measures with properties (3) and (4) are called *Radon probability measures*. Since we will be working with spacetimes (which are Polish spaces), all elements of $\mathfrak{P}(\mathcal{M})$ will be Radon. For simplicity, from now on the term ‘measure’ will always stand for the ‘Borel probability measure’.

For any $\mathcal{X} \subseteq \mathcal{M}$ its *indicator function*³ $\mathbf{1}_{\mathcal{X}} : \mathcal{M} \rightarrow \mathbb{R}$ is defined by $\mathbf{1}_{\mathcal{X}}(p) = 1$ for $p \in \mathcal{X}$ and $\mathbf{1}_{\mathcal{X}}(p) = 0$ otherwise. $\mathbf{1}_{\mathcal{X}}$ is a Borel function iff $\mathcal{X} \in \mathcal{B}(\mathcal{M})$.

A *simple function* on \mathcal{M} is any function $s : \mathcal{M} \rightarrow \mathbb{R}$ whose range $s(\mathcal{M})$ is finite. Such a function can be written in the form $s = \sum_{i=1}^n \alpha_i \mathbf{1}_{\mathcal{X}_i}$ where $s(\mathcal{M}) = \{\alpha_1, \dots, \alpha_n\}$ and $\mathcal{X}_i = s^{-1}(\alpha_i)$ ($i = 1, \dots, n$). Notice that s is Borel iff all \mathcal{X}_i ’s are Borel sets.

For any $\mu \in \mathfrak{P}(\mathcal{M})$ the (Lebesgue) *integral* of a Borel nonnegative function f is defined as

$$\int_{\mathcal{M}} f d\mu := \sup \left\{ \sum_{i=1}^n \alpha_i \mu(\mathcal{X}_i) \mid \sum_{i=1}^n \alpha_i \mathbf{1}_{\mathcal{X}_i} \leq f \right\}.$$

It is well-defined by [38, Theorem 1.17], albeit it might be infinite. Now for any Borel function f introduce two nonnegative Borel functions $f^{\pm} := \max\{\pm f, 0\}$ and define $\int_{\mathcal{M}} f d\mu :=$

³The indicator function $\mathbf{1}_{\mathcal{X}}$ is sometimes called the *characteristic function* of \mathcal{X} , but this term has another unrelated meaning in probability theory, which might cause confusion.

$\int_{\mathcal{M}} f^+ d\mu - \int_{\mathcal{M}} f^- d\mu$ if at least one of the integrals is finite. For any $\mathcal{X} \in \mathcal{B}(\mathcal{M})$ one additionally defines $\int_{\mathcal{X}} f d\mu := \int_{\mathcal{M}} \mathbf{1}_{\mathcal{X}} f d\mu$. A function f is μ -integrable iff it is Borel and $\int_{\mathcal{M}} |f| d\mu < +\infty$. The space of μ -integrable functions is denoted by $\mathcal{L}^1(\mathcal{M}, \mu)$. Observe that Borel bounded functions are μ -integrable for any $\mu \in \mathfrak{P}(\mathcal{M})$.

We will often use the following classical theorem [38, Theorem 1.34].

Theorem 2. (*Lebesgue's dominated convergence theorem*) Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of Borel functions on \mathcal{M} such that $f_n \rightarrow f$ pointwise. For any $\mu \in \mathfrak{P}(\mathcal{M})$, if there exists $g \in \mathcal{L}^1(\mathcal{M}, \mu)$ such that $|f_n| \leq g$ for all $n \in \mathbb{N}$, then also $f \in \mathcal{L}^1(\mathcal{M}, \mu)$ and

$$\lim_{n \rightarrow +\infty} \int_{\mathcal{M}} f_n d\mu = \int_{\mathcal{M}} f d\mu.$$

We also recall another classical result, which allows to define a Radon probability measure on a LCH space \mathcal{M} by means of a positive linear functional on $C_c(\mathcal{M})$ of norm 1 [38, Theorem 2.14].

Theorem 3. (*Riesz–Markov–Kakutani representation theorem*) Let \mathcal{M} be a LCH space and let $\Lambda : C_c(\mathcal{M}) \rightarrow \mathbb{R}$ be a linear map such that

- $\Lambda(f) \geq 0$ for all nonnegative $f \in C_c(\mathcal{M})$,
- $\sup_{\|f\|=1} |\Lambda(f)| = 1$, where $\|\cdot\|$ denotes the supremum norm.

Then, there exists a unique Radon probability measure $\mu \in \mathfrak{P}(\mathcal{M})$ such that $\Lambda(f) = \int_{\mathcal{M}} f d\mu$ for all $f \in C_c(\mathcal{M})$.

Any Borel function $f : \mathcal{M}_1 \rightarrow \mathcal{M}_2$ between topological spaces induces the *pushforward map* $f_* : \mathfrak{P}(\mathcal{M}_1) \rightarrow \mathfrak{P}(\mathcal{M}_2)$, $\mu \mapsto f_*\mu$. The latter is called a *pushforward measure* and is defined through

$$\forall V \in \mathcal{B}(\mathcal{M}_2) \quad f_*\mu(V) := \mu(f^{-1}(V)).$$

As for the integrability, one has that $g \in \mathcal{L}(\mathcal{M}_2, f_*\mu)$ iff $g \circ f \in \mathcal{L}(\mathcal{M}_1, \mu)$, in which case $\int_{\mathcal{M}_2} g d(f_*\mu) = \int_{\mathcal{M}_1} g \circ f d\mu$.

Given two probability spaces $(\mathcal{M}_1, \mu_1), (\mathcal{M}_2, \mu_2)$, there exists a unique measure $\mu_1 \times \mu_2 \in \mathfrak{P}(\mathcal{M}_1 \times \mathcal{M}_2)$, called the *product measure*, such that $(\mu_1 \times \mu_2)(U_1 \times U_2) = \mu_1(U_1)\mu_2(U_2)$ for any $U_i \in \mathcal{B}(\mathcal{M}_i)$, $i = 1, 2$ (cf. [38, Chapter 7] for details).

On the other hand, given $\omega \in \mathfrak{P}(\mathcal{M}_1 \times \mathcal{M}_2)$, its *marginals* are defined as $(\text{pr}_i)_*\omega \in \mathfrak{P}(\mathcal{M}_i)$, where $\text{pr}_i : \mathcal{M}_1 \times \mathcal{M}_2 \rightarrow \mathcal{M}_i$ ($i = 1, 2$) are the canonical projection maps. Obviously, the marginals of the product measure $\mu_1 \times \mu_2$ are μ_1 and μ_2 , however, usually there are many measures on $\mathcal{M}_1 \times \mathcal{M}_2$ sharing the same pair of marginals.

Given a measure $\mu \in \mathfrak{P}(\mathcal{M})$, its *support* can be defined as the smallest closed set with full measure. Symbolically, $\text{supp } \mu := \bigcap \{F \subseteq \mathcal{M} : F \text{ closed, } \mu(F) = 1\}$.

2.3 Causality theory

For a detailed exposition of causality theory the reader is referred to [6, 31, 33, 35].

Recall that a *spacetime* is a connected time-oriented Lorentzian manifold. Causality theory introduces and studies certain binary relations between points (i.e. *events*) of a given spacetime \mathcal{M} . Namely, for any $p, q \in \mathcal{M}$, we say that p *causally* (*chronologically*, *horismotically*) *precedes* q , what is denoted by $p \preceq q$ (resp. $p \ll q$, $p \rightarrow q$), iff there exists a piecewise smooth future-directed causal (resp. timelike, null) curve $\gamma : [0, 1] \rightarrow \mathcal{M}$ from p to q , i.e. $\gamma(0) = p$ and $\gamma(1) = q$.

Clearly the relations \preceq and \ll are transitive and \preceq is also reflexive. Moreover ([33, Chapter 14, Corollary 1]),

$$\forall p, q, r \in \mathcal{M} \quad p \ll r \preceq q \vee p \preceq r \ll q \Rightarrow p \ll q. \quad (5)$$

To denote \preceq (\ll , \rightarrow) understood as a subset of \mathcal{M}^2 it is customary to use the symbol J^+ (resp. I^+ , E^+). I^+ is open and equal to $\text{int } J^+$, and so the *causal structure* of \mathcal{M} is completely determined by the relation \preceq and the topology of \mathcal{M} . Moreover, $\overline{I^+} = \overline{J^+}$, $\partial I^+ = \partial J^+$ and $E^+ = J^+ \setminus I^+$.

For any $\mathcal{X} \subseteq \mathcal{M}$ one defines

$$J^+(\mathcal{X}) := \text{pr}_2((\mathcal{X} \times \mathcal{M}) \cap J^+) \quad \text{and} \quad J^-(\mathcal{X}) := \text{pr}_1((\mathcal{M} \times \mathcal{X}) \cap J^+). \quad (6)$$

If \mathcal{X} is a singleton, one simply writes $J^\pm(p)$ instead of $J^\pm(\{p\})$. Notice that $J^\pm(\mathcal{X}) = \bigcup_{p \in \mathcal{X}} J^\pm(p)$.

Let now $U \subseteq \mathcal{M}$ be an open subset of \mathcal{M} . One defines \preceq_U to be the causal precedence relation on U treated as a spacetime on its own right. By analogy with J^+ , we denote $J_U^+ := \{(p, q) \in U^2 \mid p \preceq_U q\}$. Notice that $J_U^+ \subseteq J^+ \cap U^2$, but not necessarily *vice versa* because $p \preceq_U q$ requires a piecewise smooth future-directed causal curve from p to q not only to exist, but also to be contained in U .

Analogously to (6), one defines $J_U^\pm(\mathcal{X})$ for any subset $\mathcal{X} \subseteq \mathcal{M}$.

One similarly introduces $I^\pm(\mathcal{X})$, $I_U^\pm(\mathcal{X})$ as well as $E^\pm(\mathcal{X})$, E_U^+ , $E_U^-(\mathcal{X})$. Observe that, by (5), $J^+(\mathcal{X}) = I^+(\mathcal{X})$ for any open $\mathcal{X} \subseteq \mathcal{M}$.

A subset $\mathcal{F} \subseteq \mathcal{M}$ is called a *future set* iff⁴ $J^+(\mathcal{F}) = \mathcal{F}$. Similarly, subset $\mathcal{P} \subseteq \mathcal{M}$ is called a *past set* iff $J^-(\mathcal{P}) = \mathcal{P}$. Usually it is required that future and past sets be open by definition. However, if we drop this assumption future and past sets behave more naturally under set-theoretical operations.

Proposition 1. $\mathcal{F} \subseteq \mathcal{M}$ is a future set iff \mathcal{F}^c is a past set.

Proof: The statement is proven by the following chain of equivalences:

$$\begin{aligned} J^-(\mathcal{F}^c) \subseteq \mathcal{F}^c &\Leftrightarrow \forall s \in \mathcal{M} \quad [\exists r \in \mathcal{F}^c \quad s \preceq r] \Rightarrow s \in \mathcal{F}^c \\ &\Leftrightarrow \forall s \in \mathcal{M} \quad [\exists r \in J^+(s) \setminus \mathcal{F}] \Rightarrow s \notin \mathcal{F} \\ &\Leftrightarrow \forall s \in \mathcal{M} \quad J^+(s) \setminus \mathcal{F} = \emptyset \Leftrightarrow s \in \mathcal{F} \\ &\Leftrightarrow \forall s \in \mathcal{F} \quad J^+(s) \subseteq \mathcal{F} \Leftrightarrow \bigcup_{s \in \mathcal{F}} J^+(s) \subseteq \mathcal{F} \Leftrightarrow J^+(\mathcal{F}) \subseteq \mathcal{F}. \end{aligned}$$

□

⁴Notice that only the inclusion ' \subseteq ' is nontrivial in the definition of a future (past) set.

Proposition 2. Let $\{\mathcal{X}_\alpha\}_{\alpha \in A}$ be a family of future (past) subsets of \mathcal{M} . Then also $\bigcup_{\alpha \in A} \mathcal{X}_\alpha$ and $\bigcap_{\alpha \in A} \mathcal{X}_\alpha$ are future (past) subsets of \mathcal{M} .

Proof: Assuming that all \mathcal{X}_α 's are future sets, notice that $J^+ \left(\bigcup_{\alpha \in A} \mathcal{X}_\alpha \right) = \bigcup_{\alpha \in A} J^+(\mathcal{X}_\alpha) = \bigcup_{\alpha \in A} \mathcal{X}_\alpha$. If \mathcal{X}_α 's are past sets, simply replace J^+ with J^- in the previous sentence.

We have thus shown that a union of the family of future (past) sets is a future (past) set. To obtain an analogous result for the intersection, one simply uses Proposition 1 and de Morgan's laws. \square

A function $f : \mathcal{M} \rightarrow \mathbb{R}$ is called

- a *causal function* iff it is non-decreasing along every future-directed causal curve;
- a *generalised time function* iff it is increasing along every future-directed causal curve;
- a *time function* iff it is a continuous generalised time function;
- a *temporal function* iff it is a smooth function with past-directed timelike gradient.

Each of the above properties is stronger than the preceding one.

Causal functions can be characterised by means of future sets.

Proposition 3. Let \mathcal{M} be a spacetime. For any function $f : \mathcal{M} \rightarrow \mathbb{R}$ the following conditions are equivalent

- i) f is causal,
- ii) $f^{-1}((a, +\infty))$ is a future set for any $a \in \mathbb{R}$,
- iii) $f^{-1}([a, +\infty))$ is a future set for any $a \in \mathbb{R}$.

Proof: 'i) \Rightarrow ii)' Assume that f is causal and $a \in \mathbb{R}$. If $f^{-1}((a, +\infty)) = \emptyset$, then it is trivially a future set. Suppose then that $f^{-1}((a, +\infty)) \neq \emptyset$ and take any $q \in J^+(f^{-1}((a, +\infty)))$, which means that there exists $p \preceq q$ such that $f(p) > a$. By causality of f we have that $f(q) \geq f(p) > a$ and so $q \in f^{-1}((a, +\infty))$. We thus obtain the inclusion $J^+(f^{-1}((a, +\infty))) \subseteq f^{-1}((a, +\infty))$. The other inclusion is obvious.

'ii) \Rightarrow iii)' Observe that $f^{-1}([a, +\infty)) = \bigcap_{n=1}^{\infty} f^{-1}((a - \frac{1}{n}, +\infty))$. By ii) and Proposition 2, we obtain iii).

'iii) \Rightarrow i)' Assume f is not causal, i.e. there exist $p, q \in \mathcal{M}$ such that $p \preceq q$ but $f(p) > f(q)$. We claim that $f^{-1}([f(p), +\infty))$ is not a future set. Indeed, were it a future set, then, since it clearly contains p , it would contain q as well. But this would mean that $f(q) \geq f(p)$, in contradiction with the assumption. \square

On the other hand, future sets can be characterised by means of their indicator function being causal.

Corollary 1. Let \mathcal{M} be a spacetime. $\mathcal{F} \subseteq \mathcal{M}$ is a future set iff the function $\mathbf{1}_{\mathcal{F}}$ is causal.

Proof: Observe that

$$\mathbf{1}_{\mathcal{F}}^{-1}([a, +\infty)) = \begin{cases} \mathcal{M} & \text{for } a \leq 0 \\ \mathcal{F} & \text{for } 0 < a \leq 1 \\ \emptyset & \text{for } a > 1 \end{cases}.$$

By equivalence ‘i) \Leftrightarrow iii)’ from Proposition 3, we immediately obtain the desired equivalence. \square

An *admissible measure* on \mathcal{M} is any $\eta \in \mathfrak{P}(\mathcal{M})$ such that ([6, Definiton 3.19])

- for any nonempty open subset $U \subseteq \mathcal{M}$ $\eta(U) > 0$,
- for any $p \in \mathcal{M}$ the boundaries $\partial I^\pm(p)$ are η -null.

To such η one associates the functions $t^-, t^+ : \mathcal{M} \rightarrow \mathbb{R}$, called *past* and *future* volume functions, respectively, defined via

$$\forall p \in \mathcal{M} \quad t^\pm(p) := \mp \eta(I^\pm(p)).$$

Volume functions are causal and semi-continuous and hence Borel.

For any $p, q \in \mathcal{M}$ let $\hat{C}(p, q)$ denote the set of piecewise smooth future-directed causal curves from p to q . The *Lorentzian distance* (or *time separation*) is the map $d : \mathcal{M}^2 \rightarrow [0, +\infty]$ defined by

$$d(p, q) := \begin{cases} \sup_{\gamma \in \hat{C}(p, q)} \int_0^1 \sqrt{-g_{\alpha\beta} \dot{\gamma}^\alpha \dot{\gamma}^\beta} dt & \text{if } \hat{C}(p, q) \neq \emptyset \\ 0 & \text{if } \hat{C}(p, q) = \emptyset \end{cases}.$$

Its basic properties include:

- i) For any $p, q \in \mathcal{M}$ $d(p, q) > 0 \Leftrightarrow p \ll q$.
- ii) The *reverse triangle inequality* holds. Namely, for any $p, q, r \in \mathcal{M}$

$$p \preceq r \preceq q \Rightarrow d(p, r) + d(r, q) \leq d(p, q). \quad (7)$$

- iii) If there exists a timelike loop through $p \in \mathcal{M}$ (i.e. a piecewise smooth curve from p to p), then $d(p, p) = +\infty$. Otherwise $d(p, p) = 0$.
- iv) For any $p, q \in \mathcal{M}$, if $d(p, q) \in (0, +\infty)$ then $d(q, p) = 0$.
- v) The map d is lower semi-continuous [33, Chapter 14, Lemma 17] and hence Borel.

The *causal ladder* is a hierarchy of spacetimes according to strictly increasing requirements on their causal properties [6]. The rungs of this ladder, from the top to the bottom, read:

$$\begin{aligned} \text{Globally hyperbolic} &\Rightarrow \text{Causally simple} \Rightarrow \text{Causally continuous} \Rightarrow \text{Stably causal} \\ &\Rightarrow \text{Strongly causal} \Rightarrow \text{Distinguishing} \Rightarrow \text{Causal} \Rightarrow \text{Chronological} \end{aligned}$$

Each level of the hierarchy can be defined in many equivalent ways. Below we present only these definitions, characterisations and properties, of which we make use in the paper. For the complete review of the causal hierarchy, consult [31, Section 3].

\mathcal{M} is *chronological* iff it satisfies one of the following equivalent conditions:

- i) $p \not\ll p$ for all $p \in \mathcal{M}$.
- ii) No timelike loop exists.
- iii) Any volume function is increasing along every future-directed timelike curve.
- iv) $d(p, p) = 0$ for all $p \in \mathcal{M}$.

\mathcal{M} is *causal* iff it satisfies one of the following equivalent conditions:

- i) The relation \preceq is a *partial order*, meaning that in addition to being reflexive and transitive, it is also antisymmetric.
- ii) No causal loop exists.

\mathcal{M} is *future (past) distinguishing* iff it satisfies one of the following equivalent conditions:

- i) For any $p, q \in \mathcal{M}$, the equality $I^+(p) = I^+(q)$ (resp. $I^-(p) = I^-(q)$) implies that $p = q$.
- ii) Any future (past) volume function is a generalised time function [6, Proposition 3.24].

\mathcal{M} is *distinguishing* iff it is both future and past distinguishing.

\mathcal{M} is *strongly causal* iff the family $\{I^+(p) \cap I^-(q) \mid p, q \in \mathcal{M}\}$ is a base of the standard manifold topology of \mathcal{M} . It is *stably causal* iff it admits a time function or, equivalently, iff it admits a temporal function [7]. It is *causally continuous* iff any volume function is a time function.

\mathcal{M} is *causally simple* iff it is causal and satisfies one of the following equivalent conditions [31, Proposition 3.68]:

- i) $J^+(p)$ and $J^-(p)$ are closed for every $p \in \mathcal{M}$;
- ii) $J^+(\mathcal{K})$ and $J^-(\mathcal{K})$ are closed for every compact $\mathcal{K} \subseteq \mathcal{M}$;
- iii) J^+ is a closed subset of \mathcal{M}^2 .

Before providing a definition of the top level of the causal hierarchy, recall that a curve $\gamma : (a, b) \rightarrow \mathcal{M}$ with $-\infty \leq a < b \leq +\infty$ is called *extendible* iff it has a continuous extension onto $[a, b]$ or onto $(a, b]$. Otherwise such a curve is called *inextendible*. Recall also that a *Cauchy hypersurface* is a subset $\mathcal{S} \subseteq \mathcal{M}$ which is met exactly once by any inextendible timelike curve. Any such \mathcal{S} is a closed *achronal* (i.e. $\mathcal{S}^2 \cap I^+ = \emptyset$) topological hypersurface, met by every inextendible causal curve [33, Chapter 14, Lemma 29.]. However, such an \mathcal{S} need not be *acausal* (i.e. $\mathcal{S}^2 \cap J^+$ might be nonempty).

\mathcal{M} is *globally hyperbolic* iff it satisfies one of the following equivalent conditions:

- i) \mathcal{M} is causal and the sets $J^+(p) \cap J^-(q)$ are compact for all $p, q \in \mathcal{M}$;
- ii) \mathcal{M} admits a smooth temporal function \mathcal{T} , the level sets of which are (smooth spacelike) Cauchy hypersurfaces [7].

In a globally hyperbolic spacetime the Lorentzian distance d is finite-valued and continuous. Moreover, for every $(p, q) \in J^+$ there exists a causal geodesic γ of length $d(p, q)$ [33, Chapter 14].

3 On the σ -compactness of J^+

The purpose of this section is to prove the following theorem.

Theorem 4. *Let \mathcal{M} be a spacetime. Then $J^+ \subseteq \mathcal{M}^2$ is a σ -compact set.*

Let us note here that property is automatic in causally simple spacetimes. Indeed, let $(K_n)_{n \in \mathbb{N}}$ be an exhaustion of \mathcal{M} with compact sets and notice that $J^+ = \bigcup_{m,n \in \mathbb{N}} J^+ \cap (K_n \times K_m)$. But $J^+ \subseteq \mathcal{M}^2$ is a *closed* subset for \mathcal{M} causally simple, therefore $J^+ \cap (K_n \times K_m)$ is compact for any $m, n \in \mathbb{N}$.

In the proof of Theorem 4, however, we shall make no assumptions on the causal properties of \mathcal{M} .

Theorem 4 implies that J^+ is Borel for any spacetime. As we shall see, it also implies that $J^\pm(\mathcal{X})$ is Borel for any closed $\mathcal{X} \subseteq \mathcal{M}$. Moreover, previous statements are still true if we replace J^\pm with E^\pm .

Theorem 4 thus settled in the overlap of causality theory, topology and measure theory. Whereas the interplay between the causal and topological properties of spacetimes is relatively well understood, the question of Borelness of causal futures — a fundamental one from the point of view of any conceivable measure-theoretical extension of causality theory — has never been addressed to authors' best knowledge.

We recall the notion of *simple convex sets* (called also *simple regions*) [35, Section 1]. Loosely speaking, they are small patches of the spacetime \mathcal{M} with 'nice' topological, differential and causal properties, and which constitute a countable cover of the entire spacetime.

Concretely, let \mathcal{M} be a spacetime. Then for any $p \in \mathcal{M}$ there exists a star-shaped neighbourhood $Q \subseteq T_p\mathcal{M}$ containing the zero vector and such that the exponential map \exp_p restricted to Q is a diffeomorphism. The image of this diffeomorphism $\exp_p(Q)$ is called a *normal neighbourhood of p* . Every event has a neighborhood U which is a normal neighbourhood of any $p \in U$. Such U is called *convex*. If $U \subseteq \mathcal{M}$ is convex, then it is open and for any $p, q \in U$ there exists precisely one geodesic from p to q which is contained in U [33, p. 129].

From the point of view of causality theory, the following property of convex sets will be crucial: if $U \subseteq \mathcal{M}$ is convex, then J_U^+ is a closed subset of U^2 [33, Lemma 14.2].

Finally, a convex set N is called *simple* iff it is precompact and contained in another convex set U .

Any spacetime \mathcal{M} can be covered with a family of simple convex sets [35, Proposition 1.13]. This cover can be chosen countable, because every spacetime is a Lindelöf space.

Proof of Theorem 4: Fix a countable, locally finite family of simple convex sets $\{N_i\}_{i \in \mathbb{N}}$ covering \mathcal{M} . Let also $\{U_i\}_{i \in \mathbb{N}}$ be a family of convex sets such that $\forall i \in \mathbb{N} \ \overline{N_i} \subseteq U_i$, which exists by the very definition of a simple convex sets.

We introduce a couple more definitions.

Take any $i \in \mathbb{N}$. Recall that $J_{U_i}^+$ is a closed subset of U_i^2 , whereas $\overline{N_i}^2$ is a compact subset of U_i^2 . Let us first define the following compact subset of U_i^2

$$J_{(\overline{N_i})}^+ := J_{U_i}^+ \cap \overline{N_i}^2 = \left\{ (p, q) \in \overline{N_i}^2 \mid p \preceq_{U_i} q \right\},$$

that is the set containing all these pairs of points from $\overline{N_i}$ which can be connected by a piecewise smooth future-directed causal curve contained in U_i . For any $\mathcal{X} \subseteq \mathcal{M}$ define,

by analogy with (6),

$$J_{(\overline{N}_i)}^+(\mathcal{X}) := \text{pr}_2 \left((\mathcal{X} \times \mathcal{M}) \cap J_{(\overline{N}_i)}^+ \right) \quad \text{and} \quad J_{(\overline{N}_i)}^-(\mathcal{X}) := \text{pr}_1 \left((\mathcal{M} \times \mathcal{X}) \cap J_{(\overline{N}_i)}^+ \right). \quad (8)$$

If \mathcal{X} is a singleton, one writes simply $J_{(\overline{N}_i)}^\pm(p)$ instead of $J_{(\overline{N}_i)}^\pm(\{p\})$. Notice that if \mathcal{X} is closed, then $J_{(\overline{N}_i)}^\pm(\mathcal{X})$ is a compact subset of U_i .

For the next definition, fix $i_1, i_2 \in \mathbb{N}$ and introduce

$$\begin{aligned} J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^+ &:= \{ (p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_2} \mid \exists r \in \overline{N}_{i_1} \cap \overline{N}_{i_2} \quad p \preceq_{U_{i_1}} r \preceq_{U_{i_2}} q \} \\ &= \bigcup_{r \in \overline{N}_{i_1} \cap \overline{N}_{i_2}} J_{\overline{N}_{i_1}}^-(r) \times J_{\overline{N}_{i_2}}^+(r). \end{aligned}$$

This is the set of all those pairs of points $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_2}$, which can be connected by a concatenation of two piecewise smooth future-directed causal curves, first of which is contained in U_{i_1} , while the other in U_{i_2} , and the concatenation point r must lie in the compact set $\overline{N}_{i_1} \cap \overline{N}_{i_2}$. As above, we additionally define, for any $\mathcal{X} \subseteq \mathcal{M}$,

$$\begin{aligned} J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^+(\mathcal{X}) &:= \text{pr}_2 \left((\mathcal{X} \times \mathcal{M}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^+ \right) \quad \text{and} \\ J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^-(\mathcal{X}) &:= \text{pr}_1 \left((\mathcal{M} \times \mathcal{X}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^+ \right). \end{aligned} \quad (9)$$

Finally, fix $n \geq 3$ together with $i_1, i_2, \dots, i_n \in \mathbb{N}$ and define, recursively,

$$\begin{aligned} &J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \\ &:= \left\{ (p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_n} \mid \exists r \in \overline{N}_{i_{n-1}} \quad (p, r) \in J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_{n-1}})}^+ \wedge (r, q) \in J_{(\overline{N}_{i_{n-1}}, \overline{N}_{i_n})}^+ \right\} \\ &= \bigcup_{r \in \overline{N}_{i_{n-1}}} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_{n-1}})}^-(r) \times J_{(\overline{N}_{i_{n-1}}, \overline{N}_{i_n})}^+(r), \end{aligned}$$

where, for any $\mathcal{X} \subseteq \mathcal{M}$,

$$\begin{aligned} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+(\mathcal{X}) &:= \text{pr}_2 \left((\mathcal{X} \times \mathcal{M}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \right) \quad \text{and} \\ J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^-(\mathcal{X}) &:= \text{pr}_1 \left((\mathcal{M} \times \mathcal{X}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \right). \end{aligned} \quad (10)$$

It is crucial to understand what these sets contain (see Figure 1). Namely, $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$ is the set of all those pairs of points $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_n}$ which can be connected by a concatenation of $n - 1$ piecewise smooth future-directed causal curves, each being of the type discussed after the definition of $J_{(\overline{N}_{i_1}, \overline{N}_{i_2})}^+$. The curves' concatenation points must lie in $\overline{N}_{i_2}, \overline{N}_{i_3}, \dots, \overline{N}_{i_{n-1}}$ (in that order).

We now claim and shall prove inductively that

$$\begin{aligned} &\forall n \geq 2 \quad \forall i_1, i_2, \dots, i_n \in \mathbb{N} \\ &J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \text{ is a compact subset of } U_{i_1} \times U_{i_n}, \text{ and hence of } \mathcal{M}^2. \end{aligned}$$

Let us first prove the base case $n = 2$. Let $\{a_m\}_{m \in \mathbb{N}}$ be a dense subset of $N_{i_1} \cap N_{i_2}$, which exists by separability of $N_{i_1} \cap N_{i_2}$. Of course, $\{a_m\}_{m \in \mathbb{N}}$ is also a dense subset of $\overline{N}_{i_1} \cap \overline{N}_{i_2} = \overline{N}_{i_1} \cap \overline{N}_{i_2}$. Therefore, the family of open balls $\{B(a_m, \frac{1}{k})\}_{m \in \mathbb{N}}$ is an open cover

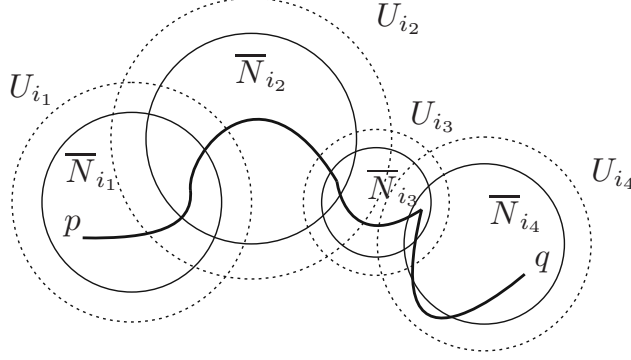


Figure 1: Here $(p, q) \in J^+_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \overline{N}_{i_3}, \overline{N}_{i_4})}$. The piecewise smooth curve from p to q shown is assumed causal and future-directed.

of $\overline{N}_{i_1} \cap \overline{N}_{i_2}$ for any fixed $k \in \mathbb{N}$. Because $\overline{N}_{i_1} \cap \overline{N}_{i_2}$ is compact, there exists a subcover $\{B(a_m, \frac{1}{k})\}_{m \in F_k}$, where $F_k \subseteq \mathbb{N}$ is a *finite* set of indices.

We now claim that

$$\begin{aligned} J^+_{(\overline{N}_{i_1}, \overline{N}_{i_2})} &= \bigcap_{k \in \mathbb{N}} \bigcup_{m \in F_k} J^-_{(\overline{N}_{i_1})}(\overline{B}(a_m, \frac{1}{k})) \times J^+_{(\overline{N}_{i_2})}(\overline{B}(a_m, \frac{1}{k})) \\ &= \{(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_2} \mid \forall k \in \mathbb{N} \exists m \in F_k \exists p_m, q_m \in \overline{B}(a_m, \frac{1}{k}) \ p \preceq_{U_{i_1}} p_m \wedge q_m \preceq_{U_{i_2}} q\}, \end{aligned} \quad (11)$$

which would already mean that $J^+_{(\overline{N}_{i_1}, \overline{N}_{i_2})}$ is a closed subset of $\overline{N}_{i_1} \times \overline{N}_{i_2}$ (and hence also a compact subset of $U_{i_1} \times U_{i_2}$), because finite unions of closed sets are closed and so are any intersections of closed sets.

Indeed, to prove the inclusion ' \subseteq ', assume $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_2}$ is such that there exists $r \in \overline{N}_{i_1} \cap \overline{N}_{i_2}$ satisfying $p \preceq_{U_{i_1}} r \preceq_{U_{i_2}} q$. For any $k \in \mathbb{N}$, since $\{B(a_m, \frac{1}{k})\}_{m \in F_k}$ covers $\overline{N}_{i_1} \cap \overline{N}_{i_2}$, it is possible to find $m \in F_k$ such that $r \in B(a_m, \frac{1}{k})$. One can thus simply take $p_m := r =: q_m$.

On the other hand, to show the inclusion ' \supseteq ', let us assume that $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_2}$ is such that

$$\forall k \in \mathbb{N} \exists m \in F_k \exists p_m, q_m \in \overline{B}(a_m, \frac{1}{k}) \ p \preceq_{U_{i_1}} p_m \text{ and } q_m \preceq_{U_{i_2}} q.$$

We can thus construct the sequence $\{a_{m_k}\}_{k \in \mathbb{N}}$, which, being contained in the compact set $\overline{N}_{i_1} \cap \overline{N}_{i_2}$, has a subsequence $\{a_{m_{k_l}}\}_{l \in \mathbb{N}}$ convergent to some $a_\infty \in \overline{N}_{i_1} \cap \overline{N}_{i_2}$. Notice now that because $p_{m_k}, q_{m_k} \in \overline{B}(a_{m_k}, \frac{1}{k})$ for any $k \in \mathbb{N}$, therefore also

$$\lim_{l \rightarrow +\infty} p_{m_{k_l}} = \lim_{l \rightarrow +\infty} q_{m_{k_l}} = a_\infty.$$

We now invoke the fact that $J^+_{U_{i_1}}$ and $J^+_{U_{i_2}}$ are *closed* subsets of $U_{i_1}^2$ and of $U_{i_2}^2$, respectively. It implies that

$$p \preceq_{U_{i_1}} a_\infty \preceq_{U_{i_2}} q,$$

which completes the proof of (11) and of the base case of the induction.

We now move to the proof of the inductive step, which essentially goes along the same lines as the proof of the base case.

The assumption is that $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$ is a compact subset of $U_{i_1} \times U_{i_n}$ for any $i_1, \dots, i_n \in \mathbb{N}$.

The induction hypothesis states that $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_{n+1}})}^+$ is a compact subset of $U_{i_1} \times U_{i_{n+1}}$ for any $i_1, \dots, i_{n+1} \in \mathbb{N}$.

Let $\{a_m\}_{m \in \mathbb{N}}$ denote now a dense subset of N_{i_n} , and hence also a dense subset of \overline{N}_{i_n} . Similarly as before, for each $k \in \mathbb{N}$ consider the family $\{B(a_m, \frac{1}{k})\}_{m \in \mathbb{N}}$ covering \overline{N}_{i_n} , and take its finite subcover $\{B(a_m, \frac{1}{k})\}_{m \in F_k}$.

We now claim that

$$\begin{aligned} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_{n+1}})}^+ &= \bigcap_{k \in \mathbb{N}} \bigcup_{m \in F_k} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^-(\overline{B}(a_m, \frac{1}{k})) \times J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+(\overline{B}(a_m, \frac{1}{k})) \\ &= \left\{ (p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_{n+1}} \mid \forall k \in \mathbb{N} \exists m \in F_k \exists p_m, q_m \in \overline{B}(a_m, \frac{1}{k}) \right. \\ &\quad \left. (p, p_m) \in J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \wedge (q_m, q) \in J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+ \right\}, \end{aligned} \quad (12)$$

which would already mean that $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_{n+1}})}^+$ is a closed subset of $\overline{N}_{i_1} \times \overline{N}_{i_{n+1}}$ (and hence also a compact subset of $U_{i_1} \times U_{i_{n+1}}$), because we already know that $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^-(\overline{B}(a_m, \frac{1}{k}))$ is closed in \overline{N}_{i_1} (by the induction assumption and definitions (10)) and that $J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+(\overline{B}(a_m, \frac{1}{k}))$ is closed in $\overline{N}_{i_{n+1}}$ (by the base case and definitions (9)).

To show the inclusion ' \subseteq ' in (12), assume $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_{n+1}}$ is such that there exists $r \in \overline{N}_{i_n}$ satisfying $(p, r) \in J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$ and $(r, q) \in J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+$. For any $k \in \mathbb{N}$, since $\{B(a_m, \frac{1}{k})\}_{m \in F_k}$ covers \overline{N}_{i_n} , it is possible to find $m \in F_k$ such that $r \in B(a_m, \frac{1}{k})$. One can thus simply take $p_m := r =: q_m$.

On the other hand, to show the inclusion ' \supseteq ', let us assume that $(p, q) \in \overline{N}_{i_1} \times \overline{N}_{i_{n+1}}$ are such that

$$\forall k \in \mathbb{N} \exists m \in F_k \exists p_m, q_m \in \overline{B}(a_m, \frac{1}{k}) \quad (p, p_m) \in J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \quad (q_m, q) \in J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+.$$

We can thus construct the sequence $(a_{m_k})_{k \in \mathbb{N}}$, which, being contained in the compact set \overline{N}_{i_n} , has a subsequence $(a_{m_{k_l}})_{l \in \mathbb{N}}$ convergent to some $a_\infty \in \overline{N}_{i_n}$. Analogously as before, we argue that also the sequences $(p_{m_k}), (q_{m_k})$ have subsequences converging to a_∞ .

We now invoke the induction assumption and definitions (10), which together imply that $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$ is a compact (and hence closed) subset of $U_{i_1} \times U_{i_n}$ and therefore $(p, a_\infty) \in J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$.

On the other hand, invoking the base case and definitions (9), we also have that $J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+$ is a compact (and hence closed) subset of $U_{i_n} \times U_{i_{n+1}}$ and so $(a_\infty, q) \in J_{(\overline{N}_{i_n}, \overline{N}_{i_{n+1}})}^+$. This completes the proof of (12) and of the entire induction.

Altogether, we can thus write that

$$\begin{aligned} \forall n \in \mathbb{N} \quad \forall i_1, i_2, \dots, i_n \in \mathbb{N} \\ J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \text{ is a compact subset of } U_{i_1} \times U_{i_n}, \text{ and hence of } \mathcal{M}^2. \end{aligned} \quad (13)$$

Bearing the above in mind, the σ -compactness of J^+ will be proven if we show that

$$J^+ = \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+. \quad (14)$$

In order to show the inclusion ' \subseteq ', take any $(p, q) \in J^+$ and let $\gamma : [0, 1] \rightarrow \mathcal{M}$ be a piecewise smooth future-directed causal curve from p to q .

Consider the inverse images $\gamma^{-1}(N_i)$, $i \in \mathbb{N}$. By continuity of γ , they are all open subsets of $[0, 1]$, however they might be *disconnected* (i.e. they need not be intervals). Nevertheless, every $\gamma^{-1}(N_i)$ is a union of its connected components, which are all open⁵ subintervals of $[0, 1]$.

Let us thus consider the family of all connected components of all $\gamma^{-1}(N_i)$'s, $i \in \mathbb{N}$. This family is a cover of $[0, 1]$ and, since the latter is a compact space, we can take its finite subcover $\mathcal{I} := \{I_1, I_2, \dots, I_n\}$, where each of the intervals I_j , ($j = 1, \dots, n$) is a connected component of some (possibly not unique) $\gamma^{-1}(N_{i_j})$. Therefore

$$\forall j = 1, \dots, n \quad \gamma(I_j) \subseteq N_{i_j}$$

and, by the continuity of γ ,

$$\forall j = 1, \dots, n \quad \gamma(\overline{I_j}) \subseteq \overline{N_{i_j}}.$$

Without loss of generality, we can assume that $I_{j_1} \not\subseteq I_{j_2}$ for all $j_1 \neq j_2$. Bearing this in mind, we can rewrite \mathcal{I} either as $\{[0, 1]\}$ (the trivial cover) or, if $n > 1$, as

$$\mathcal{I} = \{[0, b_1], (a_2, b_2), \dots, (a_{n-1}, b_{n-1}), (a_n, 1]\},$$

where $0 < a_2 < a_3 < \dots < a_n < 1$. Notice also that $b_j > a_{j+1}$ for $j = 1, \dots, n-1$, because otherwise such \mathcal{I} would not be a cover.

In the first (trivial) case, $\gamma([0, 1]) \subseteq N_{i_1} \subseteq \overline{N_{i_1}}$ for some $i_1 \in \mathbb{N}$ and hence $(p, q) \in J^+_{(\overline{N_{i_1}})}$.

In the second case, observe that

$$\begin{aligned} \gamma([0, a_2]) &\subseteq \gamma([0, b_1]) \subseteq N_{i_1} \subseteq \overline{N_{i_1}}, \\ \gamma([a_2, a_3]) &\subseteq \gamma([a_2, b_2]) \subseteq \overline{N_{i_2}}, \\ &\dots \\ \gamma([a_j, a_{j+1}]) &\subseteq \gamma([a_j, b_j]) \subseteq \overline{N_{i_j}}, \\ &\dots \\ \gamma([a_{n-1}, a_n]) &\subseteq \gamma([a_{n-1}, b_{n-1}]) \subseteq \overline{N_{i_{n-1}}}, \\ \gamma([a_n, 1]) &\subseteq \overline{N_{i_n}}, \end{aligned}$$

for some $i_1, \dots, i_n \in \mathbb{N}$ and hence $(p, q) \in J^+_{(\overline{N_{i_1}}, \dots, \overline{N_{i_n}})}$.

In either case, we obtain that $(p, q) \in \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} J^+_{(\overline{N_{i_1}}, \overline{N_{i_2}}, \dots, \overline{N_{i_n}})}$.

In order to show the other inclusion ' \supseteq ' in (14), notice simply that a concatenation of finitely many piecewise smooth future-directed causal curves is itself a piecewise smooth future-directed causal curve. Therefore, if $(p, q) \in J^+_{(\overline{N_{i_1}}, \overline{N_{i_2}}, \dots, \overline{N_{i_n}})}$, then $(p, q) \in J^+$. \square

Corollary 2. Let \mathcal{M} be a spacetime. Then E^+ is a σ -compact subset of \mathcal{M}^2 .

⁵Locally compact spaces (and $[0, 1]$ is such a space) can be characterised as the spaces in which every connected component of every open set is itself open.

Proof: On the strength of (14), we have that

$$E^+ := J^+ \setminus I^+ = \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \setminus I^+$$

and since I^+ is an open subset of \mathcal{M}^2 , therefore $J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \setminus I^+$ is a closed subset of $\overline{N}_{i_1} \times \overline{N}_{i_n}$ (for any $i_1, i_2, \dots, i_n \in \mathbb{N}$), and hence a compact subset of \mathcal{M}^2 . \square

Corollary 3. Let \mathcal{M} be a spacetime and let $\mathcal{X} \subseteq \mathcal{M}$ be a countable union of closed sets. Then $J^\pm(\mathcal{X})$ and $E^\pm(\mathcal{X})$ are σ -compact subsets of \mathcal{M} .

Proof: By assumption, $\mathcal{X} = \bigcup_{m=1}^{\infty} \mathcal{X}_m$, where for any $m \in \mathbb{N}$, $\mathcal{X}_m \subseteq \mathcal{M}$ is closed. Observe that, by (14),

$$\begin{aligned} J^+(\mathcal{X}) &:= \text{pr}_2 \left(\left(\bigcup_{m=1}^{\infty} \mathcal{X}_m \times \mathcal{M} \right) \cap \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \right) \\ &= \text{pr}_2 \left(\bigcup_{m=1}^{\infty} \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} (\mathcal{X}_m \times \mathcal{M}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \right) \\ &= \bigcup_{m=1}^{\infty} \bigcup_{n=1}^{\infty} \bigcup_{i_1, i_2, \dots, i_n \in \mathbb{N}} \text{pr}_2 \left((\mathcal{X}_m \times \mathcal{M}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+ \right). \end{aligned}$$

For any $m, n \in \mathbb{N}$ and any $i_1, i_2, \dots, i_n \in \mathbb{N}$ the set $(\mathcal{X}_m \times \mathcal{M}) \cap J_{(\overline{N}_{i_1}, \overline{N}_{i_2}, \dots, \overline{N}_{i_n})}^+$ is closed in $\overline{N}_{i_1} \times \overline{N}_{i_n}$ and hence compact in \mathcal{M}^2 . Since pr_2 is a continuous map, the projection of a compact set is itself compact and we obtain that $J^+(\mathcal{X})$ is σ -compact.

The proof for $J^-(\mathcal{X})$ is completely analogous. Moreover, by the previous corollary, replacing J^\pm with E^\pm in the above proof yields the desired result for the horismotical futures and pasts. \square

The final corollary shows that the volume functions can be defined by means of causal futures instead of the chronological ones.

Corollary 4. Let \mathcal{M} be a spacetime and $\eta \in \mathfrak{P}(\mathcal{M})$ be an admissible measure. Then the volume functions t^\pm associated to η satisfy $t^\pm(p) = \mp \eta(J^\pm(p))$ for all $p \in \mathcal{M}$. Moreover, $\eta(E^\pm(p)) = 0$ for all $p \in \mathcal{M}$.

Proof: By the previous corollary, $E^\pm(p)$ and $J^\pm(p)$ are Borel sets for any $p \in \mathcal{M}$ and so the expressions $\eta(E^\pm(p))$ and $\eta(J^\pm(p))$ are well defined. Since it is true that

$$\forall p \in \mathcal{M} \quad I^-(p) \subseteq J^-(p) \subseteq \overline{J^-(p)} = \overline{I^-(p)} = I^-(p) \cup \partial I^-(p),$$

with $I^-(p) \cap \partial I^-(p) = \emptyset$, therefore

$$t^-(p) = \eta(I^-(p)) \leq \eta(J^-(p)) \leq \eta(\overline{J^-(p)}) = \eta(\overline{I^-(p)}) = \eta(I^-(p)) + \underbrace{\eta(\partial I^-(p))}_{=0} = t^-(p),$$

where we have used the second condition in the definition of an admissible measure. Therefore, $t^-(p) = \eta(J^-(p))$. The proof for t^+ is analogous.

Moreover, since $I^\pm(p) \subseteq J^\pm(p)$ for any $p \in \mathcal{M}$, therefore $\eta(E^\pm(p)) = \eta(J^\pm(p) \setminus I^\pm(p)) = \eta(J^\pm(p)) - \eta(I^\pm(p)) = 0$. \square

4 Causality for probability measures

The aim of this section is to extend the causal precedence relation \preceq onto the space of measures $\mathfrak{P}(\mathcal{M})$ on a given spacetime \mathcal{M} . We begin by invoking certain characterisation of causality between events.

Let $\mathcal{C}(\mathcal{M})$ denote the set of smooth bounded causal functions on the spacetime \mathcal{M} .

Theorem 5. *Let \mathcal{M} be a globally hyperbolic spacetime. For any $p, q \in \mathcal{M}$ the following conditions are equivalent*

$$1^\circ \quad \forall f \in \mathcal{C}(\mathcal{M}) \quad f(p) \leq f(q),$$

$$2^\circ \quad p \preceq q.$$

The proof, based on a result by Besnard [9], can be found in [17, Proposition 10] (see also [30]). Actually, as we shall see later, the above characterisation is valid also in causally simple spacetimes (cf. Corollary 6).

As an important side note, observe that Theorem 5 exactly mirrors the definition of a causal function. Indeed, the latter can be written symbolically as

$$f \text{ a causal function} \text{ iff } \forall (p, q) \in J^+ \quad f(p) \leq f(q),$$

whereas Theorem 5 in fact says that

$$(p, q) \in J^+ \text{ iff } \forall f \text{ a causal function} \quad f(p) \leq f(q).$$

Therefore, instead of using \preceq to define what a causal function is, one can come up with an abstract, suitably structured set \mathcal{C} of ‘smooth bounded causal functions’ and *define* \preceq through \mathcal{C} using the analogue of Theorem 5. This was done by Eckstein and Franco in [17] in very general context of noncommutative geometry.

Condition 1° provides a ‘dual’ definition of the causal precedence, which actually suggests how \preceq could be extended onto $\mathfrak{P}(\mathcal{M})$.

Definition 1. *Let \mathcal{M} be a globally hyperbolic spacetime. For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ we say that μ causally precedes ν (symbolically $\mu \preceq \nu$) iff*

$$\forall f \in \mathcal{C}(\mathcal{M}) \quad \int_{\mathcal{M}} f d\mu \leq \int_{\mathcal{M}} f d\nu.$$

In [17] it is proven (in a much more general context) that the above defined relation is in fact a partial order. This definition, however, has two shortcomings. Firstly, it is well motivated only on globally hyperbolic spacetimes. Secondly, the intuitive notion of causality for spread objects, as phrased in the introduction, is not directly visible in Definition 1.

4.1 Characterisations of the causal relation

In the following, we provide various conditions which are equivalent to the above definition of a causal relation between measures. Moreover, in some of the implications the assumption on global hyperbolicity of \mathcal{M} can be relaxed.

The first result states that if $\mathcal{C}(\mathcal{M})$ is sufficiently rich, one can abandon the smoothness requirement.

Theorem 6. *Let \mathcal{M} be a stably causal spacetime. For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ the following conditions are equivalent:*

1^\bullet *For all $f \in \mathcal{C}(\mathcal{M})$*

$$\int_{\mathcal{M}} f d\mu \leq \int_{\mathcal{M}} f d\nu. \quad (15)$$

2^\bullet *For all causal $f \in C_b(\mathcal{M})$*

$$\int_{\mathcal{M}} f d\mu \leq \int_{\mathcal{M}} f d\nu. \quad (16)$$

Proof: ($1^\bullet \Rightarrow 2^\bullet$) Relying on [12, Corollary 5.4 and the subsequent comments] we use the fact that in stably causal spacetimes any time function can be uniformly approximated by a *smooth* time (or even temporal) function.

Using the stable causality, fix a temporal function $\mathcal{T} : \mathcal{M} \rightarrow \mathbb{R}$. For any $\varepsilon > 0$, the function $f + \varepsilon \arctan \mathcal{T}$ is a time function which clearly approximates f uniformly. By the above mentioned corollary, this function in turn can be approximated by a smooth time function f_ε such that

$$\forall p \in \mathcal{M} \quad |f(p) + \varepsilon \arctan \mathcal{T}(p) - f_\varepsilon(p)| < \varepsilon. \quad (17)$$

Clearly $f_\varepsilon \in \mathcal{C}(\mathcal{M})$, therefore by 1^\bullet

$$\int_{\mathcal{M}} f_\varepsilon d\mu \leq \int_{\mathcal{M}} f_\varepsilon d\nu.$$

To obtain 2^\bullet it now remains to observe that for any measure $\eta \in \mathfrak{P}(\mathcal{M})$ it is true that $\lim_{\varepsilon \rightarrow 0^+} \int_{\mathcal{M}} f_\varepsilon d\eta = \int_{\mathcal{M}} f d\eta$.

Indeed, for any $\eta \in \mathfrak{P}(\mathcal{M})$ and $\varepsilon > 0$ one has

$$\begin{aligned} \left| \int_{\mathcal{M}} f d\eta - \int_{\mathcal{M}} f_\varepsilon d\eta \right| &\leq \int_{\mathcal{M}} |f - f_\varepsilon| d\eta \leq \int_{\mathcal{M}} |f + \varepsilon \arctan \mathcal{T} - f_\varepsilon| d\eta + \varepsilon \int_{\mathcal{M}} |\arctan \mathcal{T}| d\eta \\ &\leq \varepsilon \left(1 + \frac{\pi}{2} \right), \end{aligned}$$

where we have used (17).

($2^\bullet \Rightarrow 1^\bullet$) Trivial. □

The next result characterises the relation \preceq between measures in terms of open future sets.

Theorem 7. *Let \mathcal{M} be a causally continuous spacetime. For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ conditions 1^\bullet and 2^\bullet are equivalent to the following condition*

3^\bullet *For every open future set $\mathcal{F} \subseteq \mathcal{M}$*

$$\mu(\mathcal{F}) \leq \nu(\mathcal{F}). \quad (18)$$

Proof: ($2^\bullet \Rightarrow 3^\bullet$) Fix an open future set $\mathcal{F} \subseteq \mathcal{M}$ and let η be an admissible measure on \mathcal{M} . For any $\lambda \in (0, 1]$ construct a new admissible measure $\eta_\lambda := \lambda\eta + (1 - \lambda)\eta(\cdot \cap \mathcal{F})$ and consider the associated past volume function t_λ^- defined via

$$\begin{aligned} \forall p \in \mathcal{M} \quad t_\lambda^-(p) &:= \eta_\lambda(I^-(p)) = \lambda\eta(I^-(p)) + (1 - \lambda)\eta(I^-(p) \cap \mathcal{F}) \\ &= \eta(I^-(p) \cap \mathcal{F}) + \lambda\eta(I^-(p) \setminus \mathcal{F}). \end{aligned}$$

Because \mathcal{M} is causally continuous, t_λ^- is a time function for any $\lambda \in (0, 1]$.

Now, for every $n \in \mathbb{N}$ define an increasing function $\varphi_n \in C_b^\infty(\mathbb{R})$ by

$$\forall x \in \mathbb{R} \quad \varphi_n(x) := \frac{1}{2} + \frac{1}{\pi} \arctan(n^2 x - n).$$

The sequence of functions (φ_n) is pointwise convergent to the indicator function of $\mathbb{R}_{>0}$. Moreover, also $(\varphi_n \circ t_\lambda^-)$ is a bounded time function for every $n \in \mathbb{N}$ and $\lambda \in (0, 1]$. By 2^\bullet , this means that

$$\int_{\mathcal{M}} \varphi_n(\eta(I^-(p) \cap \mathcal{F}) + \lambda\eta(I^-(p) \setminus \mathcal{F})) \, d\mu(p) \leq \int_{\mathcal{M}} \varphi_n(\eta(I^-(p) \cap \mathcal{F}) + \lambda\eta(I^-(p) \setminus \mathcal{F})) \, d\nu(p).$$

Since the functions φ_n are bounded and continuous, we can invoke Lebesgue's dominated convergence theorem and first take $\lambda \rightarrow 0^+$, obtaining

$$\int_{\mathcal{M}} \varphi_n(\eta(I^-(p) \cap \mathcal{F})) \, d\mu(p) \leq \int_{\mathcal{M}} \varphi_n(\eta(I^-(p) \cap \mathcal{F})) \, d\nu(p)$$

and then take $n \rightarrow +\infty$, which yields

$$\int_{\mathcal{M}} \mathbf{1}_{\mathbb{R}_{>0}}(\eta(I^-(p) \cap \mathcal{F})) \, d\mu(p) \leq \int_{\mathcal{M}} \mathbf{1}_{\mathbb{R}_{>0}}(\eta(I^-(p) \cap \mathcal{F})) \, d\nu(p).$$

It is now crucial to notice that the function $p \mapsto \eta(\mathcal{F} \cap I^-(p))$ is *positive* on \mathcal{F} and *zero* on $\mathcal{M} \setminus \mathcal{F}$. These observations follow from the definition of an admissible measure and of \mathcal{F} , and together with the above inequality of integrals they imply that

$$\mu(\mathcal{F}) \leq \nu(\mathcal{F}).$$

($3^\bullet \Rightarrow 2^\bullet$) Let $f \in C_b(\mathcal{M})$ be causal and let \mathcal{T} be a temporal function⁶ on \mathcal{M} . For any $\varepsilon > 0$ define a bounded time function $f_\varepsilon := f + \varepsilon \arctan \mathcal{T}$.

Denote $m := \inf_{p \in \mathcal{M}} f_\varepsilon(p)$ and $M := \sup_{p \in \mathcal{M}} f_\varepsilon(p)$. For any fixed $n \in \mathbb{N}$ define the sets

$$\mathcal{F}_k^{(n)} := f_\varepsilon^{-1}\left(\left(m + k \frac{M-m}{n}, +\infty\right)\right), \quad k = 1, 2, \dots, n-1.$$

Because f_ε is continuous and causal, all $\mathcal{F}_k^{(n)}$'s are open future sets (cf. Proposition 3).

For any fixed $n \in \mathbb{N}$ let us consider the following simple function

$$s_n := m + \sum_{k=1}^{n-1} \frac{M-m}{n} \mathbf{1}_{\mathcal{F}_k^{(n)}}.$$

⁶Such a function exists because causal continuity implies stable causality. In fact, in the proof of ($3^\bullet \Rightarrow 2^\bullet$) we only need \mathcal{M} be stably causal.

By 3^\bullet , we obtain the following inequality of integrals

$$\int_{\mathcal{M}} s_n d\mu = m + \sum_{k=1}^{n-1} \frac{M-m}{n} \mu(\mathcal{F}_k^{(n)}) \leq m + \sum_{k=1}^{n-1} \frac{M-m}{n} \nu(\mathcal{F}_k^{(n)}) = \int_{\mathcal{M}} s_n d\nu. \quad (19)$$

It is not difficult to realise that

$$\forall p \in \mathcal{M} \quad [\forall n \in \mathbb{N} \quad s_n(p) < f_\varepsilon(p)] \quad \text{and} \quad \lim_{n \rightarrow +\infty} s_n(p) = f_\varepsilon(p).$$

More concretely, one can show that

$$\forall p \in \mathcal{M} \quad f_\varepsilon(p) - s_n(p) \in (0, \frac{M-m}{n}]. \quad (20)$$

Indeed, the very definition of $\mathcal{F}_k^{(n)}$'s implies that $\mathcal{F}_1^{(n)} \supset \mathcal{F}_2^{(n)} \supset \dots \supset \mathcal{F}_{n-1}^{(n)}$, therefore if $p \in \mathcal{F}_k^{(n)}$ for some $k \in \{1, \dots, n-1\}$, then $p \in \mathcal{F}_j^{(n)}$ for all $j \in \{1, \dots, k\}$. This implies that

$$\begin{aligned} s_n(p) &= m + \sum_{k=1}^{n-1} \frac{M-m}{n} \mathbf{1}_{\mathcal{F}_k^{(n)}}(p) = m + \frac{M-m}{n} \max \left\{ k \mid p \in \mathcal{F}_k^{(n)} \right\} \\ &= m + \frac{M-m}{n} \max \left\{ k \mid m + k \frac{M-m}{n} < f_\varepsilon(p) \right\} \\ &= m + \frac{M-m}{n} \max \left\{ k \mid k < \frac{n}{M-m} (f_\varepsilon(p) - m) \right\} \\ &= m + \frac{M-m}{n} \left\lceil \frac{n}{M-m} (f_\varepsilon(p) - m) - 1 \right\rceil, \end{aligned}$$

where $\lceil \cdot \rceil$ denotes the ceiling function. Using the fact that $x - \lceil x - 1 \rceil \in (0, 1]$ for any $x \in \mathbb{R}$, we obtain that

$$f_\varepsilon(p) - s_n(p) = \frac{M-m}{n} \left(\frac{n}{M-m} (f_\varepsilon(p) - m) - \left\lceil \frac{n}{M-m} (f_\varepsilon(p) - m) - 1 \right\rceil \right) \in (0, \frac{M-m}{n}],$$

which proves (20).

Invoking now Lebesgue's dominated convergence theorem and passing with $n \rightarrow +\infty$ in (19) we obtain

$$\int_{\mathcal{M}} f_\varepsilon d\mu \leq \int_{\mathcal{M}} f_\varepsilon d\nu.$$

Invoking Lebesgue's theorem again, we pass with $\varepsilon \rightarrow 0^+$ and obtain 2^\bullet . \square

The third and the most important result concerns causally simple spacetimes. We show that condition 3^\bullet extends to different kinds of future sets. Moreover, we introduce a condition that uses the existential quantifier.

Theorem 8. *Let \mathcal{M} be a causally simple spacetime. For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ conditions 1^\bullet , 2^\bullet and 3^\bullet are equivalent to all the following conditions*

4^\bullet *For every compact $\mathcal{K} \subseteq \mathcal{M}$*

$$\mu(J^+(\mathcal{K})) \leq \nu(J^+(\mathcal{K})). \quad (21)$$

5^\bullet *For every Borel future set $\mathcal{F} \subseteq \mathcal{M}$*

$$\mu(\mathcal{F}) \leq \nu(\mathcal{F}). \quad (22)$$

6• For all $\varphi, \psi \in C_b(\mathcal{M})$

$$[\forall p, q \in \mathcal{M} \quad p \preceq q \Rightarrow \varphi(p) \leq \psi(q)] \Rightarrow \int_{\mathcal{M}} \varphi d\mu \leq \int_{\mathcal{M}} \psi d\nu. \quad (23)$$

7• There exists $\omega \in \mathfrak{P}(\mathcal{M}^2)$ such that

i) $(\text{pr}_1)_*\omega = \mu$ and $(\text{pr}_2)_*\omega = \nu$;

ii) $\omega(J^+) = 1$.

Proof:

(3• \Rightarrow 4•) Let \mathcal{K} be a compact subset of \mathcal{M} . Fix $n \in \mathbb{N}$ and cover \mathcal{K} with open balls of radius $\frac{1}{n}$, concretely

$$\mathcal{K} \subseteq \bigcup_{x \in \mathcal{K}} B\left(x, \frac{1}{n}\right).$$

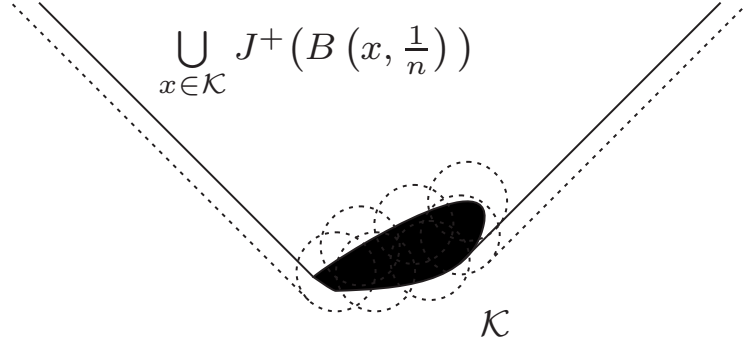


Figure 2: $\{J^+(B(x, \frac{1}{n}))\}_{x \in \mathcal{K}}$ covers $J^+(\mathcal{K})$.

Hence

$$\forall n \in \mathbb{N} \quad J^+(\mathcal{K}) \subseteq J^+\left(\bigcup_{x \in \mathcal{K}} B\left(x, \frac{1}{n}\right)\right) = \bigcup_{x \in \mathcal{K}} J^+\left(B\left(x, \frac{1}{n}\right)\right). \quad (24)$$

We claim that

$$J^+(\mathcal{K}) = \bigcap_{n=1}^{\infty} \bigcup_{x \in \mathcal{K}} J^+\left(B\left(x, \frac{1}{n}\right)\right). \quad (25)$$

By (24), it suffices to prove the inclusion ‘ \supseteq ’.

Suppose then that $q \in \bigcap_{n=1}^{\infty} \bigcup_{x \in \mathcal{K}} J^+\left(B\left(x, \frac{1}{n}\right)\right)$, which means that

$$\forall n \in \mathbb{N} \quad \exists x_n \in \mathcal{K} \quad \exists p_n \in B\left(x_n, \frac{1}{n}\right) \quad p_n \preceq q.$$

Since \mathcal{K} is compact, the sequence (x_n) has a convergent subsequence (x_{n_k}) , $\lim_{k \rightarrow +\infty} x_{n_k} = x_{\infty} \in \mathcal{K}$. Notice that also the subsequence (p_{n_k}) converges to x_{∞} . But because J^+ is

a closed set in the case of a causally simple spacetime, the fact that for every $k \in \mathbb{N}$ $p_{n_k} \preceq q$ implies that $x_\infty \preceq q$ and therefore $q \in J^+(\mathcal{K})$.

By 3^\bullet we know that

$$\begin{aligned} \mu \left(\bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) &= \mu \left(\bigcup_{x \in \mathcal{K}} I^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) \\ &\leq \nu \left(\bigcup_{x \in \mathcal{K}} I^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) = \nu \left(\bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) \end{aligned} \quad (26)$$

Since for all $n \in \mathbb{N}$ it is true that $J^+ \left(B \left(x, \frac{1}{n} \right) \right) \supseteq J^+ \left(B \left(x, \frac{1}{n+1} \right) \right)$, therefore, by (1),

$$\begin{aligned} \mu(J^+(\mathcal{K})) &= \mu \left(\bigcap_{n=1}^{\infty} \bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) = \lim_{n \rightarrow +\infty} \mu \left(\bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) \\ &\leq \lim_{n \rightarrow +\infty} \nu \left(\bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) = \nu \left(\bigcap_{n=1}^{\infty} \bigcup_{x \in \mathcal{K}} J^+ \left(B \left(x, \frac{1}{n} \right) \right) \right) = \nu(J^+(\mathcal{K})), \end{aligned}$$

where we have also used (25) and (26), thus proving 4^\bullet .

($4^\bullet \Rightarrow 5^\bullet$) Let $\mathcal{F} \subseteq \mathcal{M}$ be any Borel future set. For any $\mathcal{K} \subseteq \mathcal{F}$ it is then true that $J^+(\mathcal{K}) \subseteq \mathcal{F}$. Therefore

$$\mu(\mathcal{K}) \leq \mu(J^+(\mathcal{K})) \leq \mu(\mathcal{F}).$$

In the above chain of inequalities let us take the supremum over all compact $\mathcal{K} \subseteq \mathcal{F}$. Using the tightness of μ (see (4)), we have

$$\mu(\mathcal{F}) = \sup \{ \mu(\mathcal{K}) \mid \mathcal{K} \subseteq \mathcal{F}, \mathcal{K} \text{ compact} \} \leq \sup \{ \mu(J^+(\mathcal{K})) \mid \mathcal{K} \subseteq \mathcal{F}, \mathcal{K} \text{ compact} \} \leq \mu(\mathcal{F}),$$

and so

$$\mu(\mathcal{F}) = \sup \{ \mu(J^+(\mathcal{K})) \mid \mathcal{K} \subseteq \mathcal{F}, \mathcal{K} \text{ compact} \}$$

and similarly for the measure ν . As we can see, in order to obtain 5^\bullet from 4^\bullet it is enough to take the supremum over all compact $\mathcal{K} \subseteq \mathcal{F}$.

($5^\bullet \Rightarrow 3^\bullet$) Trivial — open sets are Borel.

($2^\bullet \Rightarrow 6^\bullet$) In the first step of the proof we will show that 6^\bullet holds for all *nonnegative* $\varphi, \psi \in C_b(\mathcal{M})$ with φ compactly supported. Namely, for such functions we will show that the condition

$$\forall p, q \in \mathcal{M} \quad p \preceq q \Rightarrow \varphi(p) \leq \psi(q) \quad (27)$$

implies the inequality of integrals

$$\int_{\mathcal{M}} \varphi d\mu \leq \int_{\mathcal{M}} \psi d\nu. \quad (28)$$

Then, in the second step, we will demonstrate that the assumptions of nonnegativity of φ, ψ and of the compactness of $\text{supp } \varphi$ can in fact be abandoned.

Define a function $\hat{\varphi} : \mathcal{M} \rightarrow \mathbb{R}$ via $\hat{\varphi}(p) := \max_{x \preceq p} \varphi(x)$. Function $\hat{\varphi}$ is well-defined, because for every $p \in \mathcal{M}$ the function φ , being continuous, attains its maximum over the compact⁷ set $J^-(p) \cap \text{supp } \varphi$. Moreover, $\hat{\varphi}$ satisfies

$$\forall p_1, p_2, q \in \mathcal{M} \quad p_1 \preceq p_2 \preceq q \Rightarrow \varphi(p_1) \leq \hat{\varphi}(p_2) \leq \psi(q) \quad (29)$$

Indeed, first inequality follows directly from the very definition of $\hat{\varphi}$. In order to obtain the second inequality, notice first that by (27) we have $\varphi(p_2) \leq \psi(q)$. By transitivity of the relation \preceq , this inequality holds also if we replace p_2 with any $x \preceq p_2$. Hence

$$\hat{\varphi}(p_2) = \max_{x \preceq p_2} \varphi(x) \leq \psi(q)$$

and (29) is proven.

Function $\hat{\varphi}$ is obviously nonnegative, bounded and, by transitivity of \preceq , it is causal. We claim that it is also continuous.

Indeed, let us show that for any $\alpha, \beta \in \mathbb{R}$ ($\alpha < \beta$) the preimage $\hat{\varphi}^{-1}((\alpha, \beta))$ is open.

Notice first that if $\beta \leq 0$ then, by nonnegativity of $\hat{\varphi}$, the preimage $\hat{\varphi}^{-1}((\alpha, \beta))$ is empty and hence open. Therefore, we can assume from now on that $\beta > 0$.

Observe that $\hat{\varphi}^{-1}((\alpha, +\infty)) = I^+(\varphi^{-1}((\alpha, +\infty)))$. This is proven by the following chain of equivalences

$$\begin{aligned} p \in \hat{\varphi}^{-1}((\alpha, +\infty)) &\Leftrightarrow \hat{\varphi}(p) > \alpha \Leftrightarrow \max_{x \preceq p} \varphi(x) > \alpha \Leftrightarrow \exists x \preceq p \quad \varphi(x) > \alpha \\ &\Leftrightarrow \exists x \in \varphi^{-1}((\alpha, +\infty)) \quad x \preceq p \Leftrightarrow p \in J^+(\varphi^{-1}((\alpha, +\infty))) \end{aligned}$$

and by the observation that, because φ is continuous, $\varphi^{-1}((\alpha, +\infty))$ is open and hence $J^+(\varphi^{-1}((\alpha, +\infty))) = I^+(\varphi^{-1}((\alpha, +\infty)))$.

Similarly, observe that $\hat{\varphi}^{-1}([\beta, +\infty)) = J^+(\varphi^{-1}([\beta, +\infty)))$. This is proven by a chain of equivalences analogous to the one above. Notice that because φ is continuous, the preimage $\varphi^{-1}([\beta, +\infty))$ is closed. Moreover, since φ is nonnegative and $\beta > 0$, therefore $\varphi^{-1}([\beta, +\infty))$ is contained in the support of φ . But the latter is compact, and so the preimage $\varphi^{-1}([\beta, +\infty))$, being a closed subset of a compact set, is itself compact. By the causal simplicity of \mathcal{M} , the set $J^+(\varphi^{-1}([\beta, +\infty)))$ is closed.

Finally, notice that

$$\hat{\varphi}^{-1}((\alpha, \beta)) = \hat{\varphi}^{-1}((\alpha, +\infty)) \setminus \hat{\varphi}^{-1}([\beta, +\infty)) = I^+(\varphi^{-1}((\alpha, +\infty))) \setminus J^+(\varphi^{-1}([\beta, +\infty)))$$

which proves that $\hat{\varphi}^{-1}((\alpha, \beta))$ is an open set.

We have thus shown that $\hat{\varphi} \in C_b(\mathcal{M})$. By 2^\bullet we have that

$$\int_{\mathcal{M}} \hat{\varphi} d\mu \leq \int_{\mathcal{M}} \hat{\varphi} d\nu. \quad (30)$$

But from (30) we readily obtain (28), because

$$\int_{\mathcal{M}} \varphi d\mu \leq \int_{\mathcal{M}} \hat{\varphi} d\mu \leq \int_{\mathcal{M}} \hat{\varphi} d\nu \leq \int_{\mathcal{M}} \psi d\nu,$$

⁷We are using the fact that in causally simple spacetimes $J^\pm(p)$ are closed sets for all $p \in \mathcal{M}$.

where the first and the last inequalities follow from (29) and the middle one is exactly (30).

Thus, we have already proven 6^\bullet under the assumption that φ is compactly supported and both φ and ψ are nonnegative. Let us now take any $\varphi, \psi \in C_b(\mathcal{M})$ satisfying (27).

Define $m := \min\{\inf \varphi, \inf \psi\}$ and introduce $\varphi_m, \psi_m \in C_b(\mathcal{M})$ as $\varphi_m := \varphi - m$ and $\psi_m := \psi - m$. Of course $\varphi_m, \psi_m \geq 0$.

Let $(K_n)_{n \in \mathbb{N}}$ be an exhaustion of \mathcal{M} by compact sets. Using Urysohn's lemma for LCH spaces (Theorem 1), we construct a sequence $(\theta_n)_{n \in \mathbb{N}} \subseteq C_c(\mathcal{M})$ of functions such that, for any $n \in \mathbb{N}$, $\theta_n|_{K_n} \equiv 1$ and $0 \leq \theta_n \leq 1$.

Notice that (for every $n \in \mathbb{N}$) the function $\theta_n \varphi_m$ is compactly supported and, together with ψ_m , they are nonnegative and satisfy (27), because for all $p, q \in \mathcal{M}$ such that $p \preceq q$ one has

$$\theta_n(p) \varphi_m(p) \leq \varphi_m(p) = \varphi(p) - m \leq \psi(q) - m = \psi_m(q).$$

On the strength of the previous part of the proof, it is then true that

$$\int_{\mathcal{M}} \theta_n \varphi_m d\mu \leq \int_{\mathcal{M}} \psi_m d\nu. \quad (31)$$

By the very definition, $\theta_n \leq 1$ for every n and, since $(K_n)_{n \in \mathbb{N}}$ exhausts \mathcal{M} , we have that $\theta_n \rightarrow 1$ pointwise. By Lebesgue's dominated convergence theorem we can pass with $n \rightarrow +\infty$ in (31) obtaining

$$\int_{\mathcal{M}} \varphi_m d\mu \leq \int_{\mathcal{M}} \psi_m d\nu.$$

This, in turn, yields

$$\int_{\mathcal{M}} (\varphi(p) - m) d\mu(p) \leq \int_{\mathcal{M}} (\psi(q) - m) d\nu(q),$$

which, by the fact that μ, ν are probability measures, simplifies to

$$\int_{\mathcal{M}} \varphi d\mu \leq \int_{\mathcal{M}} \psi d\nu$$

and the proof of 6^\bullet is complete.

($6^\bullet \Rightarrow 7^\bullet$) We will use one of the classical results in the optimal transport theory, concerning what is known as the Kantorovich duality. Concretely, we need the following result adapted from [43, Theorem 1.3].

Theorem 9. (*Kantorovich duality*) *Let (\mathcal{X}_1, μ_1) and (\mathcal{X}_2, μ_2) be two Polish probability spaces and let $c : \mathcal{X}_1 \times \mathcal{X}_2 \rightarrow \mathbb{R}_{\geq 0} \cup \{+\infty\}$ be a lower semi-continuous function. Then*

$$\min_{\pi \in \Pi(\mu_1, \mu_2)} \int_{\mathcal{X}_1 \times \mathcal{X}_2} c d\pi = \sup_{(\varphi, \psi) \in \Psi(\mu_1, \mu_2)} \left(\int_{\mathcal{X}_1} \varphi d\mu_1 - \int_{\mathcal{X}_2} \psi d\mu_2 \right), \quad (32)$$

where

- $\Pi(\mu_1, \mu_2) := \{\pi \in \mathfrak{P}(\mathcal{X}_1 \times \mathcal{X}_2) \mid (\text{pr}_i)_* \pi = \mu_i, \ i = 1, 2\},$
- $\Psi(\mu_1, \mu_2) := \{(\varphi, \psi) \in C_b(\mathcal{X}_1) \times C_b(\mathcal{X}_2) \mid \forall x \in \mathcal{X}_1 \ \forall y \in \mathcal{X}_2 \quad \varphi(x) - \psi(y) \leq c(x, y)\}.$

Let us apply the above theorem to the setting in which $(\mathcal{X}_1, \mu_1) := (\mathcal{M}, \mu)$, $(\mathcal{X}_2, \mu_2) := (\mathcal{M}, \nu)$ and $c : \mathcal{M}^2 \rightarrow \mathbb{R}_{\geq 0} \cup \{+\infty\}$ is defined as

$$c(p, q) = \begin{cases} 0 & \text{if } p \preceq q \\ +\infty & \text{if } p \not\preceq q \end{cases}.$$

The assumptions of Theorem 9 are met. \mathcal{M} is a Polish space (cf. Section 2.1), whereas the function c is lower semi-continuous, because the causal simplicity of \mathcal{M} implies that J^+ is a *closed* subset of \mathcal{M}^2 .

Notice that in the above setting

$$\Psi(\mu, \nu) = \{(\varphi, \psi) \in C_b(\mathcal{M}) \times C_b(\mathcal{M}) \mid \forall p, q \in \mathcal{M} \quad p \preceq q \Rightarrow \varphi(p) - \psi(q) \leq 0\}.$$

In other words, $\Psi(\mu, \nu)$ is the set of exactly these pairs of functions which satisfy the assumptions of condition 6 \bullet . Since we assume that 6 \bullet holds, we obtain that

$$\forall (\varphi, \psi) \in \Psi(\mu, \nu) \quad \int_{\mathcal{M}} \varphi d\mu - \int_{\mathcal{M}} \psi d\nu \leq 0$$

and, therefore,

$$\sup_{(\varphi, \psi) \in \Psi(\mu, \nu)} \left(\int_{\mathcal{M}} \varphi d\mu - \int_{\mathcal{M}} \psi d\nu \right) \leq 0.$$

Using the Kantorovich duality (32), we thus obtain that

$$\min_{\pi \in \Pi(\mu, \nu)} \int_{\mathcal{M}^2} c(p, q) d\pi(p, q) \leq 0.$$

In particular, there exists at least one $\omega \in \Pi(\mu, \nu)$ such that the integral above is *finite*. But, by the very definition of the function c , this is possible iff $\omega(\mathcal{M}^2 \setminus J^+) = 0$ or, equivalently, iff $\omega(J^+) = 1$. Thus, we have proven the existence of a measure ω with desired properties.

(7 $\bullet \Rightarrow$ 2 \bullet) Let $f \in C_b(\mathcal{M})$ be a causal function. Because the probability measures μ and ν are, respectively, left and right marginals of the joint distribution ω , one can write that

$$\begin{aligned} \int_{\mathcal{M}} f(p) d\mu(p) &= \int_{\mathcal{M}^2} f(p) d\omega(p, q) = \int_{J^+} f(p) d\omega(p, q) \\ &\leq \int_{J^+} f(q) d\omega(p, q) = \int_{\mathcal{M}^2} f(q) d\omega(p, q) = \int_{\mathcal{M}} f(q) d\nu(q), \end{aligned}$$

where the inequality follows from the causality of f . In the integrals with respect to ω we can always switch between \mathcal{M}^2 and J^+ because $\omega(\mathcal{M}^2 \setminus J^+) = 1 - \omega(J^+) = 0$. \square

The fourth result concerns globally hyperbolic spacetimes. It provides an additional characterisation of causality in terms of Cauchy hypersurfaces.

Theorem 10. *Let \mathcal{M} be a globally hyperbolic spacetime. Conditions 1^\bullet – 7^\bullet are equivalent to the following condition*

8^\bullet *For every Cauchy hypersurface⁸ $\mathcal{S} \subseteq \mathcal{M}$*

$$\mu(J^+(\mathcal{S})) \leq \nu(J^+(\mathcal{S})). \quad (33)$$

Proof: ($5^\bullet \Rightarrow 8^\bullet$) Trivial.

($8^\bullet \Rightarrow 4^\bullet$) Let $\mathcal{T} : \mathcal{M} \rightarrow \mathbb{R}$ be a smooth temporal function whose every level set is a Cauchy hypersurface.

Take any compact subset $\mathcal{K} \subseteq \mathcal{M}$. Let T_0 denote the minimal value attained at \mathcal{K} by the function \mathcal{T} . For any $n \in \mathbb{N}_0$ define the level set $\mathcal{S}_n := \mathcal{T}^{-1}(T_0 + n)$. Every \mathcal{S}_n is a smooth spacelike Cauchy hypersurface. Now, for any $n \in \mathbb{N}_0$ consider the set

$$\Sigma_n := \partial J^+(\mathcal{S}_n \cup \mathcal{K}).$$

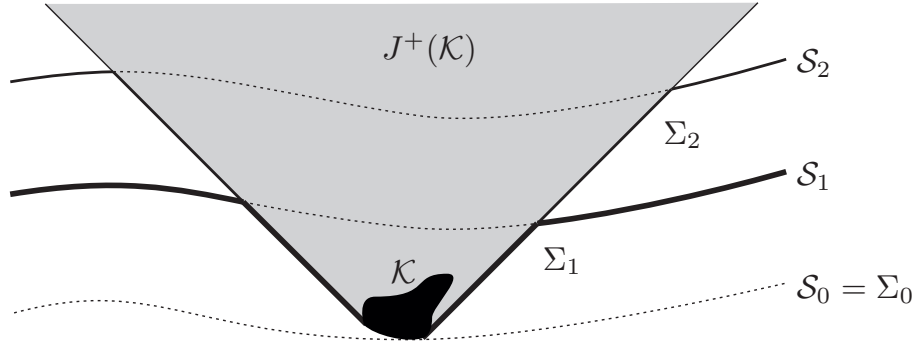


Figure 3: The construction of Σ_n 's.

We claim that for every $n \in \mathbb{N}_0$, Σ_n is a Cauchy hypersurface and that

$$J^+(\Sigma_n) = J^+(\mathcal{S}_n \cup \mathcal{K}). \quad (34)$$

Indeed, observe first that $J^+(\mathcal{S}_n \cup \mathcal{K})$ is a future set. By [33, Chapter 14, Corollary 27] Σ_n is therefore a closed achronal topological hypersurface. Let γ be any inextendible timelike curve. It crosses the Cauchy hypersurfaces \mathcal{S}_n (which is contained in $J^+(\mathcal{S}_n \cup \mathcal{K})$) and \mathcal{S}_0 (the past of which, $I^-(\mathcal{S}_0)$, is disjoint with $J^+(\mathcal{S}_n \cup \mathcal{K})$), therefore it must cross the boundary $\partial J^+(\mathcal{S}_n \cup \mathcal{K}) = \Sigma_n$. Since the latter is achronal, it is met by γ exactly once and therefore Σ_n is a Cauchy hypersurface.

In order to obtain (34), we prove the following lemma.

Lemma 1. *Let \mathcal{M} be a spacetime and let $\mathcal{F} \subseteq \mathcal{M}$ be a closed future set such that $\mathcal{F} \subseteq J^+(\mathcal{X})$ for some achronal set \mathcal{X} . Then $J^+(\partial \mathcal{F}) = \mathcal{F}$.*

⁸This includes nonsmooth and nonspacelike ones (considered Cauchy surfaces must be achronal, but need not be acausal).

Proof: ‘ \subseteq ’ Because \mathcal{F} is closed, it contains its boundary: $\partial\mathcal{F} \subseteq \mathcal{F}$. Hence

$$J^+(\partial\mathcal{F}) \subseteq J^+(\mathcal{F}) = \mathcal{F},$$

because \mathcal{F} is a future set.

‘ \supseteq ’ Take $q \in \mathcal{F}$. By assumption, there exists $x \in \mathcal{X}$ and a future-directed causal curve γ connecting x with q .

Notice, first, that $x \notin \mathcal{F} \setminus \partial\mathcal{F} = \text{int } \mathcal{F}$. Indeed, if x would belong to $\text{int } \mathcal{F}$, which is an open subset of \mathcal{F} , there would exist $x' \in \mathcal{F}$ such that $x' \ll x$. But since $\mathcal{F} \subseteq J^+(\mathcal{X})$, there would exist $x'' \in \mathcal{X}$ such that $x'' \preceq x'$. Altogether, by (5) we would obtain that $x'' \ll x$, in contradiction with the achronality of \mathcal{X} . Therefore, either $x \in \partial\mathcal{F}$ or $x \in \mathcal{M} \setminus \mathcal{F}$.

If $x \in \partial\mathcal{F}$, then $q \in J^+(\partial\mathcal{F})$ and the proof is complete.

On the other hand, if $x \in \mathcal{M} \setminus \mathcal{F}$, then the curve γ must cross $\partial\mathcal{F}$ at some point p . Of course, $p \preceq q$ and hence also in this case $q \in J^+(\partial\mathcal{F})$. \square

Notice now that $J^+(\mathcal{S}_n \cup \mathcal{K}) = J^+(\mathcal{S}_n) \cup J^+(\mathcal{K})$ is in fact a *closed*⁹ future set such that $J^+(\mathcal{S}_n \cup \mathcal{K}) \subseteq J^+(\mathcal{S}_0)$. On the strength of Lemma 1, we obtain (34).

By 8 \bullet , because Σ_n is a Cauchy hypersurface for any $n \in \mathbb{N}_0$, we can write that

$$\mu(J^+(\Sigma_n)) \leq \nu(J^+(\Sigma_n)). \quad (35)$$

Observe that the sequence $(J^+(\Sigma_n))_{n \in \mathbb{N}_0}$ is decreasing, because for all $n \in \mathbb{N}_0$

$$\begin{aligned} J^+(\Sigma_{n+1}) &= J^+(\mathcal{S}_{n+1} \cup \mathcal{K}) = J^+(\mathcal{S}_{n+1}) \cup J^+(\mathcal{K}) \\ &= \mathcal{T}^{-1}([T_0 + n + 1, +\infty)) \cup J^+(\mathcal{K}) \subseteq \mathcal{T}^{-1}([T_0 + n, +\infty)) \cup J^+(\mathcal{K}) = J^+(\Sigma_n), \end{aligned}$$

where we have used (34) and the very definition of \mathcal{S}_n 's. Property (2) allows us to pass with $n \rightarrow +\infty$ in (35) and write that

$$\mu\left(\bigcap_{n=0}^{\infty} J^+(\Sigma_n)\right) \leq \nu\left(\bigcap_{n=0}^{\infty} J^+(\Sigma_n)\right). \quad (36)$$

The countable intersection appearing above can be easily shown to be equal to $J^+(\mathcal{K})$. Indeed, one has

$$\begin{aligned} \bigcap_{n=0}^{\infty} J^+(\Sigma_n) &= J^+(\mathcal{K}) \cup \bigcap_{n=0}^{\infty} J^+(\mathcal{S}_n) = J^+(\mathcal{K}) \cup \bigcap_{n=0}^{\infty} \mathcal{T}^{-1}([T_0 + n, +\infty)) \\ &= J^+(\mathcal{K}) \cup \mathcal{T}^{-1}\left(\underbrace{\bigcap_{n=0}^{\infty} [T_0 + n, +\infty)}_{=\emptyset}\right) = J^+(\mathcal{K}). \end{aligned}$$

Therefore, (36) yields (21) and the proof of 4 \bullet is complete. \square

We have thus provided 8 different characterisations of a causal relation between probability measures, which are equivalent if the underlying spacetime is globally hyperbolic. Some of the implications hold under lower causality conditions, as demonstrated in Theorems 6 – 8. Let us now discuss other implications not covered in the proofs.

⁹For the closedness of $J^+(\mathcal{S}_n)$, we refer e.g. to [37, Section 10.2.7]. The closedness of $J^+(\mathcal{K})$, on the other hand, follows from the causal simplicity of \mathcal{M} .

Remark 1. Let us first stress that the formulation of conditions 3^\bullet – 5^\bullet using the future of a set is just a matter of convention and one could equally well employ the pasts. Concretely, straightforward application of the time inversion (note that such operation changes the relation \preceq into the opposite one) shows that conditions $3^\bullet, 4^\bullet, 5^\bullet$ are (in any spacetime \mathcal{M}) equivalent to the following conditions, respectively:

$3'^\bullet$ For every open past set $\mathcal{P} \subseteq \mathcal{M}$

$$\mu(\mathcal{P}) \geq \nu(\mathcal{P}). \quad (37)$$

$4'^\bullet$ For every compact $\mathcal{K} \subseteq \mathcal{M}$

$$\mu(J^-(\mathcal{K})) \geq \nu(J^-(\mathcal{K})). \quad (38)$$

$5'^\bullet$ For every Borel past set $\mathcal{P} \subseteq \mathcal{M}$

$$\mu(\mathcal{P}) \geq \nu(\mathcal{P}). \quad (39)$$

Remark 2. Clearly, the proof of the implication $7^\bullet \Rightarrow 2^\bullet$ uses neither the causal simplicity of \mathcal{M} nor the boundedness of the function f . In fact, it works for any spacetime and for any μ - and ν -integrable causal function. We can, therefore, write down the following condition

$2'^\bullet$ For every causal $f \in \mathcal{L}^1(\mathcal{M}, \mu) \cap \mathcal{L}^1(\mathcal{M}, \nu)$,

$$\int_{\mathcal{M}} f d\mu \leq \int_{\mathcal{M}} f d\nu. \quad (40)$$

For any spacetime \mathcal{M} it is then true that $7^\bullet \Rightarrow 2'^\bullet$ as well as, trivially, $2'^\bullet \Rightarrow 2^\bullet \Rightarrow 1^\bullet$.

Remark 3. Condition $2'^\bullet$ implies 5^\bullet in any spacetime \mathcal{M} .

Proof: Let \mathcal{F} be a Borel future subset of \mathcal{M} . Clearly, $\mathbf{1}_{\mathcal{F}} \in \mathcal{L}^1(\mathcal{M}, \mu) \cap \mathcal{L}^1(\mathcal{M}, \nu)$ and, by Corollary 1, it is a causal function. By condition $2'^\bullet$ we can write

$$\mu(\mathcal{F}) = \int_{\mathcal{M}} \mathbf{1}_{\mathcal{F}} d\mu \leq \int_{\mathcal{M}} \mathbf{1}_{\mathcal{F}} d\nu = \nu(\mathcal{F}),$$

what proves 5^\bullet . □

Remark 4. Also the implication $7^\bullet \Rightarrow 6^\bullet$ holds in all spacetimes. We can show even slightly more, namely, that condition 7^\bullet implies

$6'^\bullet$ For all $\varphi, \psi : \mathcal{M} \rightarrow \mathbb{R}$ such that φ is μ -integrable and ψ is ν -integrable

$$[\forall p, q \in \mathcal{M} \quad p \preceq q \Rightarrow \varphi(p) \leq \psi(q)] \quad \Rightarrow \quad \int_{\mathcal{M}} \varphi d\mu \leq \int_{\mathcal{M}} \psi d\nu. \quad (41)$$

Proof: Similarly as in the proof of $7^\bullet \Rightarrow 2^\bullet$, one can write that

$$\begin{aligned} \int_{\mathcal{M}} \varphi(p) d\mu(p) &= \int_{\mathcal{M}^2} \varphi(p) d\omega(p, q) = \int_{J^+} \varphi(p) d\omega(p, q) \\ &\leq \int_{J^+} \psi(q) d\omega(p, q) = \int_{\mathcal{M}^2} \psi(q) d\omega(p, q) = \int_{\mathcal{M}} \psi(q) d\nu(q), \end{aligned}$$

where the inequality follows from the assumptions on φ and ψ . □

4.2 Basic properties of the causal relation between measures

In the previous subsection we have shown that for *any* spacetime \mathcal{M} the condition 7^\bullet not only implies all of the others listed in Theorems 6, 7, 8 and 10, but also more general ones 2^\bullet and 6^\bullet . It encourages us to promote the condition 7^\bullet to a *definition* of the causal precedence relation on $\mathfrak{P}(\mathcal{M})$ for any spacetime \mathcal{M} .

Definition 2. Let \mathcal{M} be a spacetime. For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ we say that μ causally precedes ν (symbolically $\mu \preceq \nu$) iff there exists $\omega \in \mathfrak{P}(\mathcal{M}^2)$ such that

$$i) \ (\text{pr}_1)_*\omega = \mu \text{ and } (\text{pr}_2)_*\omega = \nu,$$

$$ii) \ \omega(J^+) = 1.$$

Such an ω will be called a causal coupling of μ and ν .

Observe that $\omega(J^+)$ is well-defined because, by Theorem 4, J^+ is σ -compact, and hence Borel, for any spacetime \mathcal{M} .

Remark 5. In the case of causally simple spacetimes $J^+ \subseteq \mathcal{M}^2$ is closed and therefore, by the very definition of the support of a measure (see the last paragraph of Section 2.2), condition *ii*) in Definition 2 is equivalent to the inclusion $\text{supp } \omega \subseteq J^+$. However, without the assumption of causal simplicity this is no longer true.

The term ‘coupling (of measures μ and ν)’ comes from the optimal transport theory [43], where it describes any $\omega \in \mathfrak{P}(\mathcal{M}^2)$ with property *i*) of the above definition. The set of such couplings, denoted $\Pi(\mu, \nu)$, has already appeared above in the context of the Kantorovich duality (Theorem 9).

Such a coupling — or a *transference plan*, as it is also called — can be regarded as an instruction how to ‘reconfigure’ a fixed amount of ‘mass’ distributed over \mathcal{M} according to the measure μ so that it becomes distributed according to the measure ν . This ‘re-configuration’ involves transporting the (possibly infinitesimal) portions of ‘mass’ between points of \mathcal{M} , and a coupling $\omega \in \Pi(\mu, \nu) \subseteq \mathfrak{P}(\mathcal{M}^2)$ precisely describes what amount of ‘mass’ is transported between any given pair of points.

It is, however, property *ii*) which ties the above definition with the causality theory. It can be summarised as a requirement that the transport of ‘mass’ be conducted along future-directed causal curves only — that is why such couplings deserve to be called *causal*. The set of all causal couplings of measures μ and ν will be denoted by $\Pi_c(\mu, \nu)$.

Notice that a (causal) coupling does *not* specify along *which* (causal) curves the portions of ‘mass’ are transported. In fact, various families of (causal) curves can lead to the same (causal) coupling. Notice also that the ‘mass’ concentrated initially at some point $p \in \mathcal{M}$ can dilute to many different points.

Observe that for Dirac measures $\mu = \delta_p$, $\nu = \delta_q$ Definition 2 reduces to the standard definition of the causal relation between events p and q . This can be seen as a corollary of the following proposition.

Proposition 4. Let \mathcal{M} be a topological space and let $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ and $\omega \in \Pi(\mu, \nu)$. Then, for any Borel sets $A, B \subseteq \mathcal{M}$

$$i) \ \mu(A) = \nu(B) = 1 \quad \Leftrightarrow \quad \omega(A \times B) = 1,$$

$$ii) \ \mu(A) = 0 \vee \nu(B) = 0 \quad \Rightarrow \quad \omega(A \times B) = 0.$$

Proof: i) To prove ‘ \Rightarrow ’ we use the inclusion–exclusion principle to write

$$1 \geq \omega(A \times B) = \omega(A \times \mathcal{M} \cap \mathcal{M} \times B) = \underbrace{\omega(A \times \mathcal{M})}_{=\mu(A)=1} + \underbrace{\omega(\mathcal{M} \times B)}_{=\nu(B)=1} - \underbrace{\omega(A \times \mathcal{M} \cup \mathcal{M} \times B)}_{\leq 1} \\ \geq 1 + 1 - 1 = 1.$$

Conversely, to prove ‘ \Leftarrow ’, notice that

$$1 \geq \mu(A) = \omega(A \times \mathcal{M}) \geq \omega(A \times B) = 1 \quad \text{and} \quad 1 \geq \nu(B) = \omega(\mathcal{M} \times B) \geq \omega(A \times B) = 1.$$

ii) One has

$$0 \leq \omega(A \times B) \leq \min \{ \omega(A \times \mathcal{M}), \omega(\mathcal{M} \times B) \} = \min \{ \mu(A), \nu(B) \} = 0.$$

□

Corollary 5. Let \mathcal{M} be a spacetime. Then for any $p, q \in \mathcal{M}$ $p \preceq q$ iff $\delta_p \preceq \delta_q$.

Proof: By Proposition 4, the only coupling between two Dirac measures δ_p, δ_q is their product measure $\omega := \delta_p \times \delta_q = \delta_{(p,q)}$. Hence, the fact that $p \preceq q$ is equivalent in this case to the requirement that $\omega(J^+) = 1$. □

Corollary 6. Let \mathcal{M} be a causally simple spacetime. For any $p, q \in \mathcal{M}$ the following conditions are equivalent

$$1^\diamond \quad \forall f \in \mathcal{C}(\mathcal{M}) \quad f(p) \leq f(q),$$

$$2^\diamond \quad p \preceq q.$$

Proof: It is a direct consequence of the equivalence $(1^\bullet \Rightarrow 7^\bullet)$ in Theorem 8 and Corollary 5. □

If the measure μ is compactly supported, then in the light of the above discussion it is natural to expect that the support of any ν with $\mu \preceq \nu$ should be within the future of $\text{supp } \mu$ [45]. This intuitive condition is in fact true in causally simple spacetimes.

Proposition 5. Let \mathcal{M} be a spacetime and let $\mu, \nu \in \mathfrak{P}(\mathcal{M})$, with μ compactly supported and $\mu \preceq \nu$. Then $\nu(J^+(\text{supp } \mu)) = 1$. Moreover, if \mathcal{M} is causally simple then $\text{supp } \nu \subseteq J^+(\text{supp } \mu)$.

Proof: By condition 4^\bullet (which is implied by Definition 2) it is true that

$$1 = \mu(\text{supp } \mu) \leq \mu(J^+(\text{supp } \mu)) \leq \nu(J^+(\text{supp } \mu)) \leq 1,$$

and therefore $\nu(J^+(\text{supp } \mu)) = 1$.

We now claim that if \mathcal{M} is causally simple, then this implies that $\text{supp } \nu \subseteq J^+(\text{supp } \mu)$.

Indeed, recall that in a causally simple spacetime the causal futures of compact sets are closed. Therefore, if there existed $q \in \text{supp } \nu$ but $q \notin J^+(\text{supp } \mu)$, then we could take an open neighborhood $U \ni q$ such that $\nu(U) > 0$ but $U \cap J^+(\text{supp } \mu) = \emptyset$. But this would imply that

$$\nu(J^+(\text{supp } \mu)) \leq 1 - \nu(U) < 1,$$

in contradiction with the first part of the proof. □

Recall that the causal precedence relation between events is reflexive, transitive and, iff \mathcal{M} is causal, antisymmetric. We now prove analogous results for the space of Borel probability measures on \mathcal{M} equipped with the relation \preceq . To this end, it will be convenient to use the *diagonal function* $\Delta : \mathcal{M} \rightarrow \mathcal{M}^2$, defined as $\Delta(p) := (p, p)$ for any $p \in \mathcal{M}$.

Theorem 11. *Let \mathcal{M} be a spacetime. The relation \preceq on $\mathfrak{P}(\mathcal{M})$ is reflexive and transitive.*

Proof: To prove reflexivity of \preceq , it suffices to notice that for any $\mu \in \mathfrak{P}(\mathcal{M})$ the push-forward measure $\Delta_*\mu$ is a causal coupling of μ with itself.

Indeed, $(\text{pr}_i)_*\Delta_*\mu = (\text{pr}_i \circ \Delta)_*\mu = \text{id}_*\mu = \mu$ for $i = 1, 2$ and $\Delta_*\mu(J^+) = \mu(\Delta^{-1}(J^+)) = \mu(\mathcal{M}) = 1$, where we have used the equality $\Delta^{-1}(J^+) = \mathcal{M}$, which expresses nothing but the reflexivity of the causal precedence relation between *events*.

We now move to proving the transitivity of \preceq . Let us invoke the following standard result [43, Lemma 7.6] from the optimal transport theory.

Lemma 2. (Gluing Lemma) *Let (\mathcal{X}_i, μ_i) , $i = 1, 2, 3$ be Polish probability spaces and assume there exist couplings $\omega_{12} \in \Pi(\mu_1, \mu_2)$ and $\omega_{23} \in \Pi(\mu_2, \mu_3)$.*

Then, there exists $\omega_{123} \in \mathfrak{P}(\mathcal{X}_1 \times \mathcal{X}_2 \times \mathcal{X}_3)$ such that $(\text{pr}_{12})_\omega_{123} = \omega_{12}$ and $(\text{pr}_{23})_*\omega_{123} = \omega_{23}$, where $\text{pr}_{ij} : \mathcal{X}_1 \times \mathcal{X}_2 \times \mathcal{X}_3 \rightarrow \mathcal{X}_i \times \mathcal{X}_j$ denotes the canonical projection map.*

Moreover, $\omega_{13} := (\text{pr}_{13})_\omega_{123}$ belongs to $\Pi(\mu_1, \mu_3)$.*

The Gluing Lemma works well with the causal precedence relation. Concretely, let us take $\mu_1, \mu_2, \mu_3 \in \mathfrak{P}(\mathcal{M})$ such that $\mu_1 \preceq \mu_2 \preceq \mu_3$, where $\omega_{12} \in \Pi_c(\mu_1, \mu_2)$ and $\omega_{23} \in \Pi_c(\mu_2, \mu_3)$. Then the coupling ω_{13} of μ_1 and μ_3 is causal, too.

Indeed, notice first that

$$\begin{aligned} \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \not\preceq r\}) &\leq \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid q \not\preceq r\}) \\ &= \omega_{123}(\mathcal{M} \times (\mathcal{M}^2 \setminus J^+)) = \omega_{23}(\mathcal{M}^2 \setminus J^+) = 1 - \omega_{23}(J^+) = 0, \end{aligned}$$

and thus $\omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \not\preceq r\}) = 0$.

On the other hand,

$$\begin{aligned} \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \not\preceq q\}) &= \omega_{123}((\mathcal{M}^2 \setminus J^+) \times \mathcal{M}) = \omega_{12}(\mathcal{M}^2 \setminus J^+) \\ &= 1 - \omega_{12}(J^+) = 0. \end{aligned}$$

Since \mathcal{M}^3 can be decomposed into the following union of (pairwise disjoint) sets

$$\begin{aligned} \mathcal{M}^3 &= \{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\} \cup \{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \not\preceq r\} \\ &\quad \cup \{(p, q, r) \in \mathcal{M}^3 \mid p \not\preceq q\}, \end{aligned}$$

therefore we obtain

$$\begin{aligned} 1 &= \omega_{123}(\mathcal{M}^3) = \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\}) \\ &\quad + \underbrace{\omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \not\preceq r\})}_{=0} + \underbrace{\omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \not\preceq q\})}_{=0} \end{aligned}$$

and hence

$$\omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\}) = 1. \quad (42)$$

But this, in turn, means that

$$1 \geq \omega_{13}(J^+) = \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq r\}) \geq \omega_{123}(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\}) = 1,$$

where the middle inequality is a direct consequence of the transitivity of the causal precedence relation between events. We have thus proven that $\omega_{13}(J^+) = 1$, and so $\omega_{13} \in \Pi_c(\mu_1, \mu_3)$ and therefore $\mu_1 \preceq \mu_3$. \square

The natural question arises: how robust the causal structure of a spacetime \mathcal{M} must be to render the relation \preceq antisymmetric and hence a partial order? Obviously, \mathcal{M} must be at least causal (otherwise even the causal precedence relation between *events* fails to be antisymmetric).

We have the following partial result.

Theorem 12. *Let \mathcal{M} be a spacetime with the following property:*

For any compact $\mathcal{K} \subseteq \mathcal{M}$ there exists a Borel function $\tau_{\mathcal{K}} : \mathcal{K} \rightarrow \mathbb{R}$ such that

$$\forall p, q \in \mathcal{K} \quad p \preceq q \Rightarrow \tau_{\mathcal{K}}(p) < \tau_{\mathcal{K}}(q). \quad (43)$$

Then, for any $\mu \in \mathfrak{P}(\mathcal{M})$ $\Pi_c(\mu, \mu) = \{\Delta_\mu\}$. Moreover, the relation \preceq is antisymmetric.*

Remark 6. Property (43) implies that \mathcal{M} is causal. Indeed, suppose that there exist two distinct events $p, q \in \mathcal{M}$ such that $p \preceq q \preceq p$. Taking now $\mathcal{K} = \{p, q\}$, on the strength of (43) we would obtain that $\tau_{\mathcal{K}}(p) < \tau_{\mathcal{K}}(q) < \tau_{\mathcal{K}}(p)$, a contradiction.

On the other hand, if \mathcal{M} is past (future) distinguishing, then any past (resp. future) volume function is a semi-continuous, and hence Borel, generalised time function (cf. Section 2.3). This obviously implies (43) — for any compact $\mathcal{K} \subseteq \mathcal{M}$ simply define $\tau_{\mathcal{K}} := \tau|_{\mathcal{K}}$. However, being past or future distinguishing is not necessary for (43) to hold. Indeed, the rightmost diagram in [31, Figure 6] presents a causal, but neither future nor past distinguishing spacetime $\mathcal{M} := \mathbb{R} \times S^1 \setminus \{(0, 0)\}$, which admits a Borel generalised time function, for instance

$$\tau(x, \theta) := \begin{cases} \arctan x & \text{for } x < 0 \\ \theta & \text{for } x = 0 \\ 2\pi + \arctan x & \text{for } x > 0 \end{cases},$$

for any $x \in \mathbb{R}$ and $\theta \in S^1$, where the latter is the angular coordinate whose range is $[0, 2\pi)$, except for $x = 0$, when its range is $(0, 2\pi)$.

Before we move to the proof of Theorem 12, let us present the following lemma.

Lemma 3. *Let \mathcal{M} be a topological space and let μ, ν be two Borel probability measures on \mathcal{M} . Finally, let $\omega \in \Pi(\mu, \nu)$ be such that $\omega(\Delta(\mathcal{M})) = 1$. Then $\mu = \nu$ and $\omega = \Delta_*\mu = \Delta_*\nu$.*

Proof: Let \mathcal{U} be any Borel subset of \mathcal{M}^2 . Then, $\omega(\mathcal{U} \setminus \Delta(\mathcal{M})) \leq \omega(\mathcal{M} \setminus \Delta(\mathcal{M})) = 1 - \omega(\Delta(\mathcal{M})) = 0$ and therefore $\omega(\mathcal{U} \setminus \Delta(\mathcal{M})) = 0$. But this allows us to write

$$\omega(\mathcal{U}) = \omega(\mathcal{U} \cap \Delta(\mathcal{M})) + \underbrace{\omega(\mathcal{U} \setminus \Delta(\mathcal{M}))}_{=0} = \omega(\Delta(\Delta^{-1}(\mathcal{U}))).$$

The rightmost expression, in turn, can be further transformed either into

$$\begin{aligned} \omega(\Delta(\Delta^{-1}(\mathcal{U}))) &= \omega((\Delta^{-1}(\mathcal{U}) \times \mathcal{M}) \cap \Delta(\mathcal{M})) \\ &= \omega(\Delta^{-1}(\mathcal{U}) \times \mathcal{M}) - \underbrace{\omega((\Delta^{-1}(\mathcal{U}) \times \mathcal{M}) \setminus \Delta(\mathcal{M}))}_{=0} = \mu(\Delta^{-1}(\mathcal{U})) = \Delta_*\mu(\mathcal{U}) \end{aligned}$$

or into

$$\begin{aligned}\omega(\Delta(\Delta^{-1}(\mathcal{U}))) &= \omega((\mathcal{M} \times \Delta^{-1}(\mathcal{U})) \cap \Delta(\mathcal{M})) \\ &= \omega(\mathcal{M} \times \Delta^{-1}(\mathcal{U})) - \underbrace{\omega(\mathcal{M} \times (\Delta^{-1}(\mathcal{U}) \setminus \Delta(\mathcal{M})))}_{=0} = \nu(\Delta^{-1}(\mathcal{U})) = \Delta_*\nu(\mathcal{U}),\end{aligned}$$

what proves the second part of the theorem. To obtain the equality $\mu = \nu$, take any Borel $\mathcal{V} \subseteq \mathcal{M}$ and notice, for instance, that

$$\nu(\mathcal{V}) = \omega(\mathcal{M} \times \mathcal{V}) = \Delta_*\mu(\mathcal{M} \times \mathcal{V}) = \mu(\Delta^{-1}(\mathcal{M} \times \mathcal{V})) = \mu(\mathcal{V}),$$

which concludes the entire proof. \square

Proof of Theorem 12: Take any $\mu \in \mathfrak{P}(\mathcal{M})$ and let $\pi \in \Pi_c(\mu, \mu)$. By Definition 2, we have that

$$\forall f \in \mathcal{L}^1(\mathcal{M}, \mu) \quad \int_{J^+} f(p) d\pi(p, q) = \int_{\mathcal{M}} f d\mu = \int_{J^+} f(q) d\pi(p, q)$$

and hence

$$\forall f \in \mathcal{L}^1(\mathcal{M}, \mu) \quad \int_{J^+} (f(q) - f(p)) d\pi(p, q) = 0$$

or, by noticing that the integrand vanishes on $\Delta(\mathcal{M})$,

$$\forall f \in \mathcal{L}^1(\mathcal{M}, \mu) \quad \int_{J^+ \setminus \Delta(\mathcal{M})} (f(q) - f(p)) d\pi(p, q) = 0. \quad (44)$$

Suppose now that $\pi(J^+ \setminus \Delta(\mathcal{M})) > 0$. Because π is tight, there exists a compact set $K \subseteq J^+ \setminus \Delta(\mathcal{M})$ with $\pi(K) > 0$. Notice that $K \subseteq \mathcal{K}^2$, where $\mathcal{K} := \text{pr}_1 K \cup \text{pr}_2 K$ is a compact subset of \mathcal{M} , and so $\pi(\mathcal{K}^2 \cap J^+ \setminus \Delta(\mathcal{M})) > 0$. Define $f_{\mathcal{K}} : \mathcal{M} \rightarrow \mathbb{R}$ via

$$f_{\mathcal{K}}(p) := \begin{cases} \arctan \tau_{\mathcal{K}}(p) & \text{for } p \in \mathcal{K} \\ 0 & \text{for } p \notin \mathcal{K} \end{cases},$$

where $\tau_{\mathcal{K}}$ is a function whose existence is guaranteed by property (43). Function $f_{\mathcal{K}}$ is Borel and bounded, and hence μ -integrable. Plugging it into (44) yields

$$\int_{\mathcal{K}^2 \cap J^+ \setminus \Delta(\mathcal{M})} (\arctan \tau_{\mathcal{K}}(q) - \arctan \tau_{\mathcal{K}}(p)) d\pi(p, q) = 0.$$

But the integrand of the above integral is positive on $\mathcal{K}^2 \cap J^+ \setminus \Delta(\mathcal{M})$ by the very definition of $\tau_{\mathcal{K}}$, therefore the fact that the integral is zero implies that $\pi(\mathcal{K}^2 \cap J^+ \setminus \Delta(\mathcal{M})) = 0$, which contradicts the earlier result. This proves that $\pi(J^+ \setminus \Delta(\mathcal{M})) = 0$.

By property *ii*) from Definition 2, this in turn means that

$$\pi(\Delta(\mathcal{M})) = \pi(J^+) - \pi(J^+ \setminus \Delta(\mathcal{M})) = 1.$$

On the strength of Lemma 3, we get that $\pi = \Delta_*\mu$.

We now move to proving the antisymmetricity of the relation \preceq . Let $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ be such that $\mu \preceq \nu \preceq \mu$. Let $\omega \in \Pi_c(\mu, \nu)$ and $\varpi \in \Pi_c(\nu, \mu)$. By the Gluing Lemma, there exists $\Omega \in \mathfrak{P}(\mathcal{M}^3)$ such that $(\text{pr}_{12})_*\Omega = \omega$, $(\text{pr}_{23})_*\Omega = \varpi$ and $(\text{pr}_{13})_*\Omega \in \Pi_c(\mu, \mu)$, which, by the previous part of the proof, means that $(\text{pr}_{13})_*\Omega = \Delta_*\mu$.

Formula (42) takes here the following form

$$\Omega(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\}) = 1.$$

Notice, however, that the set $\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r \neq p\}$ is Ω -null, because

$$\begin{aligned} \Omega(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r \neq p\}) &\leq \Omega(\{(p, q, r) \in \mathcal{M}^3 \mid p \neq r\}) \\ &= (\text{pr}_{13})_*\Omega(\{(p, r) \in \mathcal{M}^2 \mid p \neq r\}) = \Delta_*\mu(\mathcal{M}^2 \setminus \Delta(\mathcal{M})) = 1 - \mu(\mathcal{M}) = 0. \end{aligned}$$

Therefore, in fact,

$$\begin{aligned} \Omega(\{(p, q, p) \in \mathcal{M}^3 \mid p \preceq q \preceq p\}) & \tag{45} \\ = \underbrace{\Omega(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r\})}_{=1} - \underbrace{\Omega(\{(p, q, r) \in \mathcal{M}^3 \mid p \preceq q \preceq r \neq p\})}_{=0} &= 1. \end{aligned}$$

But \mathcal{M} is causal (cf. Remark 6), therefore the causal precedence relation between events is antisymmetric and thus the set whose measure is evaluated in (45) is equal to $\{(p, p, p) \in \mathcal{M}^3 \mid p \in \mathcal{M}\}$.

We can now easily obtain that

$$\begin{aligned} \omega(\Delta(\mathcal{M})) &= \Omega(\Delta(\mathcal{M}) \times \mathcal{M}) = \Omega(\{(p, p, q) \in \mathcal{M}^3 \mid p, q \in \mathcal{M}\}) \\ &\geq \Omega(\{(p, p, p) \in \mathcal{M}^3 \mid p \in \mathcal{M}\}) = 1 \end{aligned}$$

and so $\omega(\Delta(\mathcal{M})) = 1$. Invoking Lemma 3, we obtain that $\mu = \nu$. □

5 Lorentz–Wasserstein distances

Recall that the Lorentzian distance $d : \mathcal{M}^2 \rightarrow [0, +\infty]$ provides a physically meaningful way of measuring distances between events, in an analogy with the Riemannian distance d_R in the case of Riemannian manifolds. In the latter case, one can extend the notion of a distance to the space of measures on \mathcal{M} . Concretely, for any $s \geq 1$ one defines the so-called s^{th} *Wasserstein distance* between any two measures $\mu, \nu \in \mathfrak{P}(\mathcal{R})$ on a Riemannian manifold \mathcal{R} as

$$W_s(\mu, \nu) := \inf_{\pi \in \Pi(\mu, \nu)} \left[\int_{\mathcal{R}^2} d_R(x, y)^s d\pi(x, y) \right]^{1/s}. \tag{46}$$

For an exposition of the theory of Wasserstein distances in the context of the optimal transport theory one is referred e.g. to [43].

We now propose the following natural definition of a distance between measures on a spacetime.

Definition 3. Let \mathcal{M} be a spacetime and let $s \in (0, 1]$. The s^{th} Lorentz–Wasserstein distance is the map $LW_s : \mathfrak{P}(\mathcal{M}) \times \mathfrak{P}(\mathcal{M}) \rightarrow [0, +\infty]$ given by

$$LW_s(\mu, \nu) := \begin{cases} \sup_{\omega \in \Pi_c(\mu, \nu)} \left[\int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) \right]^{1/s} & \text{if } \Pi_c(\mu, \nu) \neq \emptyset \\ 0 & \text{if } \Pi_c(\mu, \nu) = \emptyset \end{cases}.$$

Notice that the integrals are well-defined, because d is lower semi-continuous and hence Borel. Notice also that for Dirac measures $LW_s(\delta_p, \delta_q) = d(p, q)$ for any s .

Lorentz–Wasserstein distances have properties analogous to those of the Lorentzian distance (cf. Section 2.3).

Theorem 13. Let \mathcal{M} be a spacetime and let $s \in (0, 1]$. Then:

i) For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$

$$LW_s(\mu, \nu) > 0 \quad \Leftrightarrow \quad \exists \omega \in \Pi_c(\mu, \nu) \quad \omega(I^+) > 0 \quad \Rightarrow \quad \mu \preceq \nu.$$

ii) The reverse triangle inequality holds. Namely, for any $\mu_1, \mu_2, \mu_3 \in \mathfrak{P}(\mathcal{M})$

$$\mu_1 \preceq \mu_2 \preceq \mu_3 \quad \Rightarrow \quad LW_s(\mu_1, \mu_2) + LW_s(\mu_2, \mu_3) \leq LW_s(\mu_1, \mu_3). \quad (47)$$

iii) For any $\mu \in \mathfrak{P}(\mathcal{M})$, $LW_s(\mu, \mu)$ is either 0 or $+\infty$.

iv) \mathcal{M} is chronological iff $\forall \mu \in \mathfrak{P}(\mathcal{M}) \quad LW_s(\mu, \mu) = 0$.

v) For any $\mu, \nu \in \mathfrak{P}(\mathcal{M})$, if $LW_s(\mu, \nu) \in (0, +\infty)$ then $LW_s(\nu, \mu) = 0$.

Proof: i) The implication is obvious, so we only prove the equivalence.

To prove the ‘ \Rightarrow ’ part of the equivalence, assume that $LW_s(\mu, \nu) > 0$. By the very definition of LW_s , this implies that there exists $\omega \in \Pi_c(\mu, \nu)$ such that $\int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) > 0$. In order to prove that $\omega(I^+) > 0$, suppose on the contrary that I^+ is ω -null. Then, one would have

$$0 < \int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) = \int_{J^+} d(p, q)^s d\omega(p, q) = \underbrace{\int_{E^+} d(p, q)^s d\omega(p, q)}_{=0, \text{ because } d \text{ vanishes on } E^+} + \underbrace{\int_{I^+} d(p, q)^s d\omega(p, q)}_{=0, \text{ because } \omega(I^+) = 0} = 0,$$

hence a contradiction.

To prove the ‘ \Leftarrow ’ part, suppose there exists $\omega \in \Pi_c(\mu, \nu)$ with $\omega(I^+) > 0$, but nevertheless $LW_s(\mu, \nu) = 0$. The latter implies that $\int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) = 0$. But this, in turn, means that

$$\int_{I^+} d(p, q)^s d\omega(p, q) = \int_{J^+} d(p, q)^s d\omega(p, q) - \underbrace{\int_{E^+} d(p, q)^s d\omega(p, q)}_{=0, \text{ because } d \text{ vanishes on } E^+} = \int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) = 0.$$

But d is positive on I^+ and so the latter must be an ω -null set, which contradicts with the assumption that $\omega(I^+) > 0$.

ii) Let $\mu_1, \mu_2, \mu_3 \in \mathfrak{P}(\mathcal{M})$ satisfy $\mu_1 \preceq \mu_2 \preceq \mu_3$. Let ω_{12} and ω_{23} be any elements of $\Pi_c(\mu_1, \mu_2)$ and $\Pi_c(\mu_2, \mu_3)$, respectively, and let $\omega_{123} \in \mathfrak{P}(\mathcal{M}^3)$ be a measure ‘gluing them together’ as specified in the Gluing Lemma. Recall from the discussion following that lemma that $\omega_{13} := (\text{pr}_{13})_* \omega_{123} \in \Pi_c(\mu_1, \mu_3)$.

One has the inequality

$$LW_s(\mu_1, \mu_3) \geq \left[\int_{\mathcal{M}^2} d(p, q)^s d\omega_{12}(p, q) \right]^{1/s} + \left[\int_{\mathcal{M}^2} d(q, r)^s d\omega_{23}(q, r) \right]^{1/s}, \quad (48)$$

which is proven through the following sequence of equalities and inequalities.

$$\begin{aligned} LW_s(\mu_1, \mu_3) &\geq \left[\int_{\mathcal{M}^2} d(p, r)^s d\omega_{13}(p, r) \right]^{1/s} = \left[\int_{\mathcal{M}^3} d(p, r)^s d\omega_{123}(p, q, r) \right]^{1/s} \\ &\geq \left[\int_{\mathcal{M}^3} (d(p, q) + d(q, r))^s d\omega_{123}(p, q, r) \right]^{1/s} \\ &\geq \left[\int_{\mathcal{M}^3} d(p, q)^s d\omega_{123}(p, q, r) \right]^{1/s} + \left[\int_{\mathcal{M}^3} d(q, r)^s d\omega_{123}(p, q, r) \right]^{1/s} \\ &= \left[\int_{\mathcal{M}^2} d(p, q)^s d\omega_{12}(p, q) \right]^{1/s} + \left[\int_{\mathcal{M}^2} d(q, r)^s d\omega_{23}(q, r) \right]^{1/s}, \end{aligned}$$

where we have used, successively, the definition of LW_s , the Gluing Lemma (the definition of ω_{13}), the reverse triangle inequality for d , the reverse Minkowski inequality for integrals [20, Proposition 5.3.1] and, finally, the Gluing Lemma again (the definition of ω_{123}).

By the arbitrariness of $\omega_{12} \in \Pi_c(\mu_1, \mu_2)$ and $\omega_{23} \in \Pi_c(\mu_2, \mu_3)$, inequality (48) immediately yields (47) — one simply has to take the supremum over all $\omega_{12} \in \Pi_c(\mu_1, \mu_2)$ and all $\omega_{23} \in \Pi_c(\mu_2, \mu_3)$.

iii) By ii) and the fact that $\mu \preceq \mu$, one has $2LW_s(\mu, \mu) \leq LW_s(\mu, \mu)$, which is true iff either $LW_s(\mu, \mu) = 0$ or $LW_s(\mu, \mu) = +\infty$.

iv) To prove ‘ \Rightarrow ’, assume that \mathcal{M} is chronological. By i), it suffices to show that for any $\mu \in \mathfrak{P}(\mathcal{M})$ and for any $\omega \in \Pi_c(\mu, \mu)$ we must have $\omega(I^+) = 0$.

Indeed, proceeding identically as in the beginning of the proof of Theorem 12, we obtain (compare with (44))

$$\forall f \in \mathcal{L}^1(\mathcal{M}, \mu) \quad \int_{J^+ \setminus \Delta(\mathcal{M})} (f(q) - f(p)) d\omega(p, q) = 0. \quad (49)$$

The key now is to use a past volume function t^- associated to some admissible measure on \mathcal{M} . Recall that t^- is causal. Moreover, since \mathcal{M} is chronological, t^- is increasing on any future-directed timelike curve (cf. Section 2.3). Symbolically:

$$\forall (p, q) \in J^+ \quad t^-(p) \leq t^-(q) \quad \text{and} \quad \forall (p, q) \in I^+ \quad t^-(p) < t^-(q). \quad (50)$$

Substituting $f := t^-$ in (49) (recall that t^- is Borel and bounded and hence μ -integrable), we can write

$$\int_{E^+ \setminus \Delta(\mathcal{M})} (t^-(q) - t^-(p)) d\omega(p, q) + \int_{I^+} (t^-(q) - t^-(p)) d\omega(p, q) = 0. \quad (51)$$

By the first property in (50), both integrals in (51) are nonnegative and hence they both must vanish. However, by the second property in (50), the integrand in the rightmost integral is positive on I^+ , therefore this integral cannot vanish unless $\omega(I^+) = 0$.

The proof of ‘ \Leftarrow ’ is straightforward. Take any $p \in \mathcal{M}$ and notice that, by assumption,

$$d(p, p) = LW_s(\delta_p, \delta_p) = 0.$$

But this implies (see property i) of the Lorentzian distance in Section 2.3) that $p \not\ll p$ for any $p \in \mathcal{M}$, which means that \mathcal{M} is chronological.

v) Suppose that $LW_s(\mu, \nu) \in (0, +\infty)$ but, nevertheless, $LW_s(\nu, \mu) > 0$. By *i)*, this implies that $\mu \preceq \nu \preceq \mu$. By *ii)*, we can write that

$$0 < LW_s(\mu, \nu) + LW_s(\nu, \mu) \leq LW_s(\mu, \mu).$$

On the other hand, again by *ii)*, it is also true that

$$LW_s(\mu, \mu) + LW_s(\mu, \nu) \leq LW_s(\mu, \nu),$$

which, since $LW_s(\mu, \nu)$ is assumed finite, implies that $LW_s(\mu, \mu) \leq 0$ and we have arrived to a contradiction. \square

Unlike the Lorentzian distance, Lorentz–Wasserstein distances can assume infinite values even in globally hyperbolic spacetimes.

Example 1. Consider the $(1+1)$ -dimensional Minkowski spacetime $\mathcal{M} := \mathbb{R}^{1,1}$ and fix $s \in (0, 1]$. Let $\mu := \delta_{(0,0)}$ and $\nu := \sum_{i=1}^{\infty} 2^{-i} \delta_{(2^{i/s}, 0)}$. Define $\omega \in \Pi_c(\mu, \nu)$ by¹⁰

$$\omega := \sum_{i=1}^{\infty} 2^{-i} \delta_{(0,0)} \times \delta_{(2^{i/s}, 0)}$$

and therefore

$$\begin{aligned} LW_s(\mu, \nu) &\geq \left[\int_{\mathcal{M}^2} d^s d\omega \right]^s = \left[\sum_{i=1}^{\infty} d((0,0), (2^{i/s}, 0))^s 2^{-i} \right]^s = \left[\sum_{i=1}^{\infty} (2^{i/s})^s 2^{-i} \right]^s = \left[\sum_{i=1}^{\infty} 1 \right]^s \\ &= +\infty. \end{aligned}$$

\square

However, Lorentz–Wasserstein distances between two compactly supported measures in globally hyperbolic spacetimes *are* finite.

¹⁰In fact, it is the only causal coupling between those particular μ and ν .

Proposition 6. Let \mathcal{M} be a globally hyperbolic spacetime, $s \in (0, 1]$ and let $\mu, \nu \in \mathfrak{P}(\mathcal{M})$ be compactly supported. Then, $LW_s(\mu, \nu) < +\infty$.

Proof If $\Pi_c(\mu, \nu) = \emptyset$, then trivially $LW_s(\mu, \nu) = 0 < +\infty$. Assume then that the set of causal couplings between μ and ν is nonempty and take any $\omega \in LW_s(\mu, \nu)$. On the strength of Proposition 4, $\omega(\text{supp } \mu \times \text{supp } \nu) = 1$. By assumption, the set $\text{supp } \mu \times \text{supp } \nu \subseteq \mathcal{M}^2$ is compact. Moreover, by the global hyperbolicity of \mathcal{M} , d is a continuous map and hence it is bounded on that compact set. Therefore,

$$\begin{aligned} \int_{\mathcal{M}^2} d(p, q)^s d\omega(p, q) &= \int_{\text{supp } \mu \times \text{supp } \nu} d(p, q)^s d\omega(p, q) + \underbrace{\int_{\mathcal{M}^2 \setminus (\text{supp } \mu \times \text{supp } \nu)} d(p, q)^s d\omega(p, q)}_{=0, \text{ because the domain of integration is } \omega\text{-null}} \\ &\leq \max_{\substack{p \in \text{supp } \mu \\ q \in \text{supp } \nu}} d(p, q)^s \int_{\text{supp } \mu \times \text{supp } \nu} d\omega = \left[\max_{\substack{p \in \text{supp } \mu \\ q \in \text{supp } \nu}} d(p, q) \right]^s \end{aligned}$$

and so, by the arbitrariness of ω ,

$$LW_s(\mu, \nu) \leq \max_{\substack{p \in \text{supp } \mu \\ q \in \text{supp } \nu}} d(p, q) < +\infty.$$

□

6 Outlook

Let us briefly summarise the main results of the paper. We proposed a notion of a causal relation between probability measures on a given spacetime \mathcal{M} . To give sense to Definition 2 embedded in the theory of optimal transport, we had to enter the domain on the verge of causality and measure theory. We believe that our paper paves the way to this *terra incognita*, which is worth exploring both from the viewpoint of mathematical relativity, as well as possible applications in quantum physics.

On the mathematical side, the presented theory can be developed in various directions.

Firstly, one can try to lower the causality conditions imposed on the spacetime in the theorems presented in Section 4. In particular, it would be interesting to see whether the defined relation on $\mathfrak{P}(\mathcal{M})$ is a partial order for every causal spacetime \mathcal{M} , or is the assumption (43) in Theorem 12 a necessary one. If the latter holds, one would obtain a new rung of the causal ladder between the causal and distinguishing spacetimes.

A second path of possible development is to investigate further the notion of a Lorentzian distance in the space of probability measures on a spacetime, and the associated topological questions. In Section 5 we proposed a notion of the s^{th} Lorentz–Wasserstein distance, which is a natural generalisation of the Lorentzian distance between the events on \mathcal{M} . However, in the optimal transport theory there are other ways to measure distances between probability measures (see for instance [44, p. 97]). It is tempting to see how (if at all) these notions can be adapted to the spacetime framework. This directly relates to the issue of topology on $\mathfrak{P}(\mathcal{M})$ and its interplay with the semi-Riemannian metric on \mathcal{M} .

Another potential direction of future studies, particularly interesting from the viewpoint of applications, would be to generalise the results of the present paper to signed measures.

This would allow to study causality of, both classical and quantum, charge (probability) densities on spacetimes.

The applications of the developed theory in classical and quantum physics will be discussed in details in a forthcoming paper. Let us, however, make some remarks here.

Probability measures on space(time) arise in a natural way in quantum theory from the wave functions via the ‘modulus square principle’. The results of Hegerfeldt show that in a generic quantum evolution driven by a Hamiltonian bounded from below a state initially localised in space immediately develops infinite tails. If a quantum system is acausal in the sense of Hegerfeldt, then it is so in the sense of Definition 2. Indeed, a wave function is localised (that is of compact support) if and only if the corresponding probability measure is so. Thus, if $\mu_0 \in \mathfrak{P}(\mathbb{R}^n)$ has compact support and $\mu_t \in \mathfrak{P}(\mathbb{R}^n)$ extends to infinity for any $t > 0$, then $\delta_0 \times \mu_0 \not\leq \delta_t \times \mu_t$ as measures on the $(n + 1)$ -dimensional Minkowski spacetime on the strength of Proposition 5.

Note however, that Proposition 5 provides only a *necessary* condition for a causal relation to hold, and not a *sufficient* one. In [25], Hegerfeldt has extended his theorem to initial states with exponentially bounded tails. He also suggested therein that a similar phenomenon resulting in the breakdown of causality should occur for states with powerlike decay. It thus indicates that acausality is a property of the quantum system and cannot be avoided by the use of nonlocal states. Our Definition 2 opens the door to check this conjecture in a mathematically rigorous way.

It is sometimes argued (see for instance [3, 4]) that Hegerfeldt’s theorem implies that localised quantum states do not exist in Nature. This conclusion is however challenged by the results in [29], which suggest that there is no lower limit on the localisation of the electron. Moreover, the fact that a state is nonlocal does not necessarily cure the causality violation. Indeed, imagine that one disposes of an initial quantum state, localised or not, which undergoes an acausal evolution, i.e. $\delta_0 \times \mu_0 \not\leq \delta_t \times \mu_t$ for any $t > 0$. Then one could encode information in the probability density of μ_0 in some compact region \mathcal{K} of space and transmit it to an observer localised outside of $J^+(\{0\} \times \mathcal{K})$, as follows from the condition 4[•]. Such a method of signalling would have a very low efficiency, but is *a priori* possible – see for instance the discussion in [27] and other cited works by Hegerfeldt.

Finally, let us come back to the original motivation of our preliminary Definition 1. As stressed at the beginning of Section 4, it was inspired by the notion of ‘causality in the space of states’ coined in [17]. The partial order relation considered in [17] is defined on the space of states $S(\mathcal{A})$ of a C^* -algebra \mathcal{A} . If the algebra \mathcal{A} is commutative then, by Gelfand duality, there exists a locally compact Hausdorff topological space \mathcal{M} , such that $\mathcal{A} \simeq C_0(\mathcal{M})$. Then, the Riesz–Markov representation theorem implies that $S(\mathcal{A}) \simeq \mathfrak{P}(\mathcal{M})$. Hence, if \mathcal{M} is a causally simple spacetime, then the two notions of ‘causality for Borel probability measures’ and ‘causality in the space of states’ coincide.

The concept of causality in the space of states was explored [18, 19] in the framework of ‘almost commutative spacetimes’, i.e. for C^* -algebras of the form $C_0(\mathcal{M}) \otimes \mathcal{A}_F$, with \mathcal{A}_F being a finite dimensional matrix algebra. However, the study therein was limited only to special subclasses of all states, nevertheless yielding interesting results. The theory put forward in the present paper blazes a trail to unravel the complete causal structure of almost commutative spacetimes. Having in mind that almost commutative spacetimes are utilised to build models in particle physics [42], it is enticing to see whether the extended causal structure imposes any restrictions on probabilities that could be checked experimentally.

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